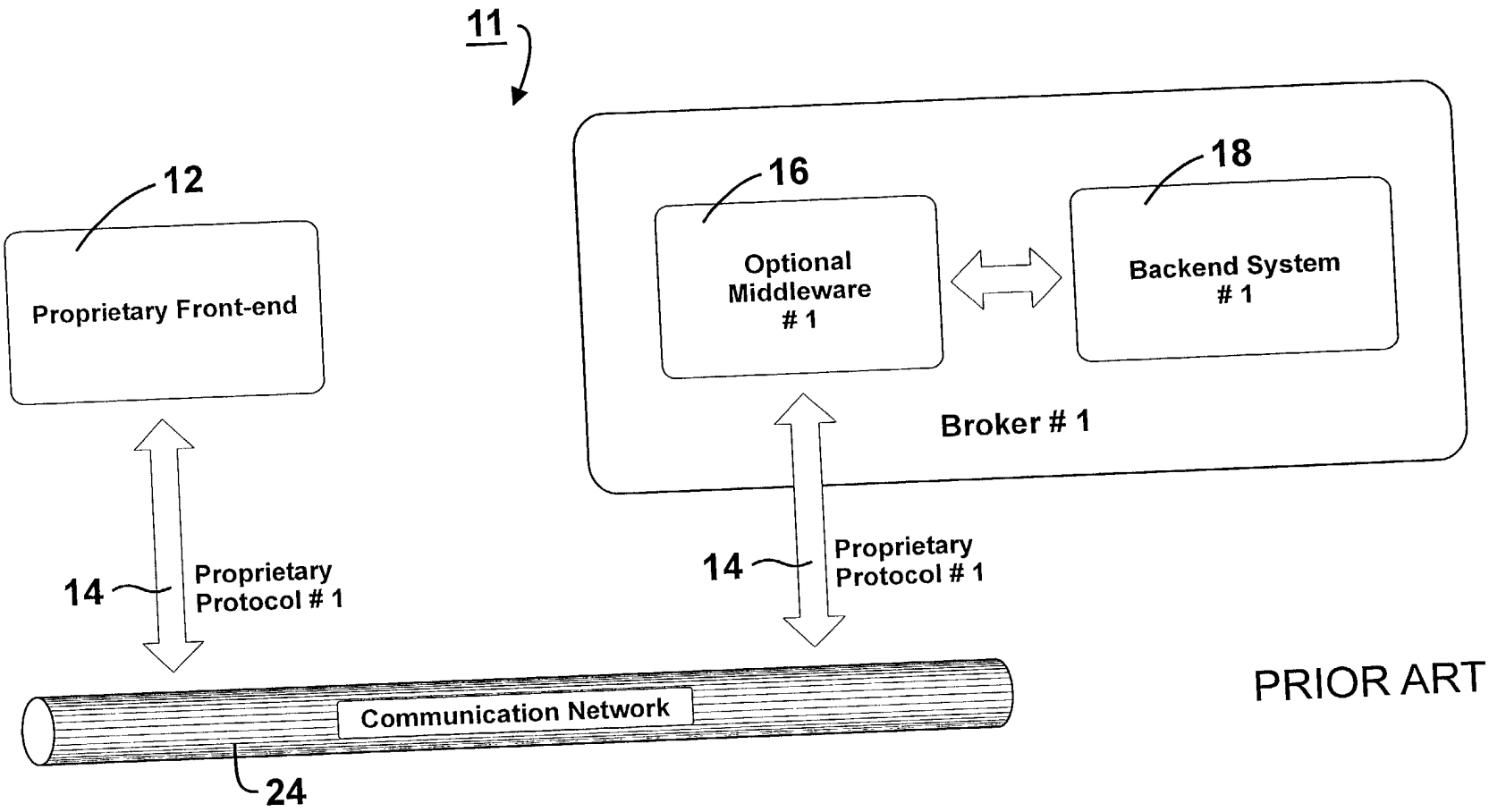

11
12
Proprietary Front-end
16
Optional Middleware # 1
18
Backend System # 1
Broker # 1
14
Proprietary Protocol # 1
14
Proprietary Protocol # 1
Communication Network
24
PRIOR ART

Fig. 1

TD23697 TS82696

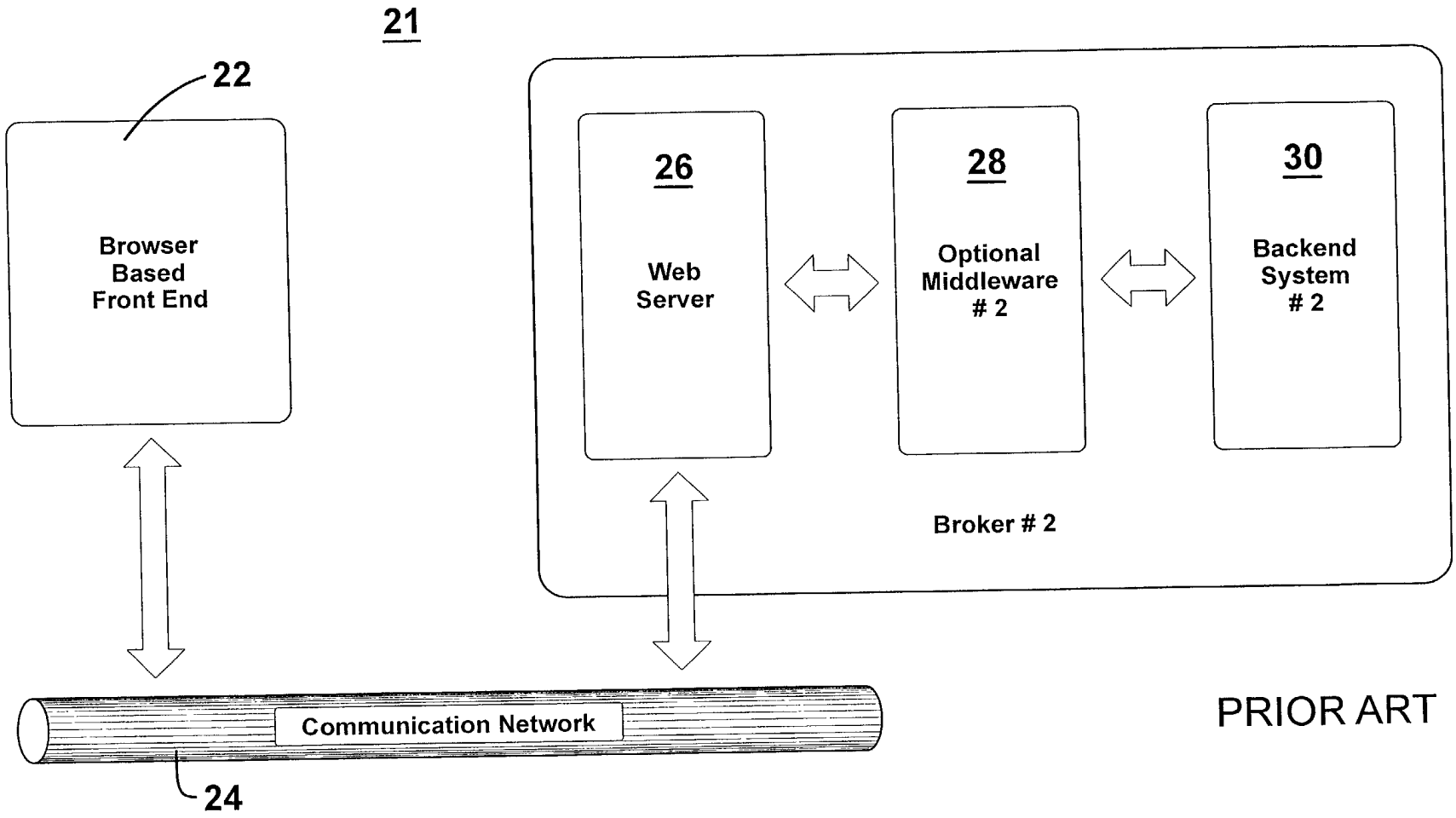


Fig. 2

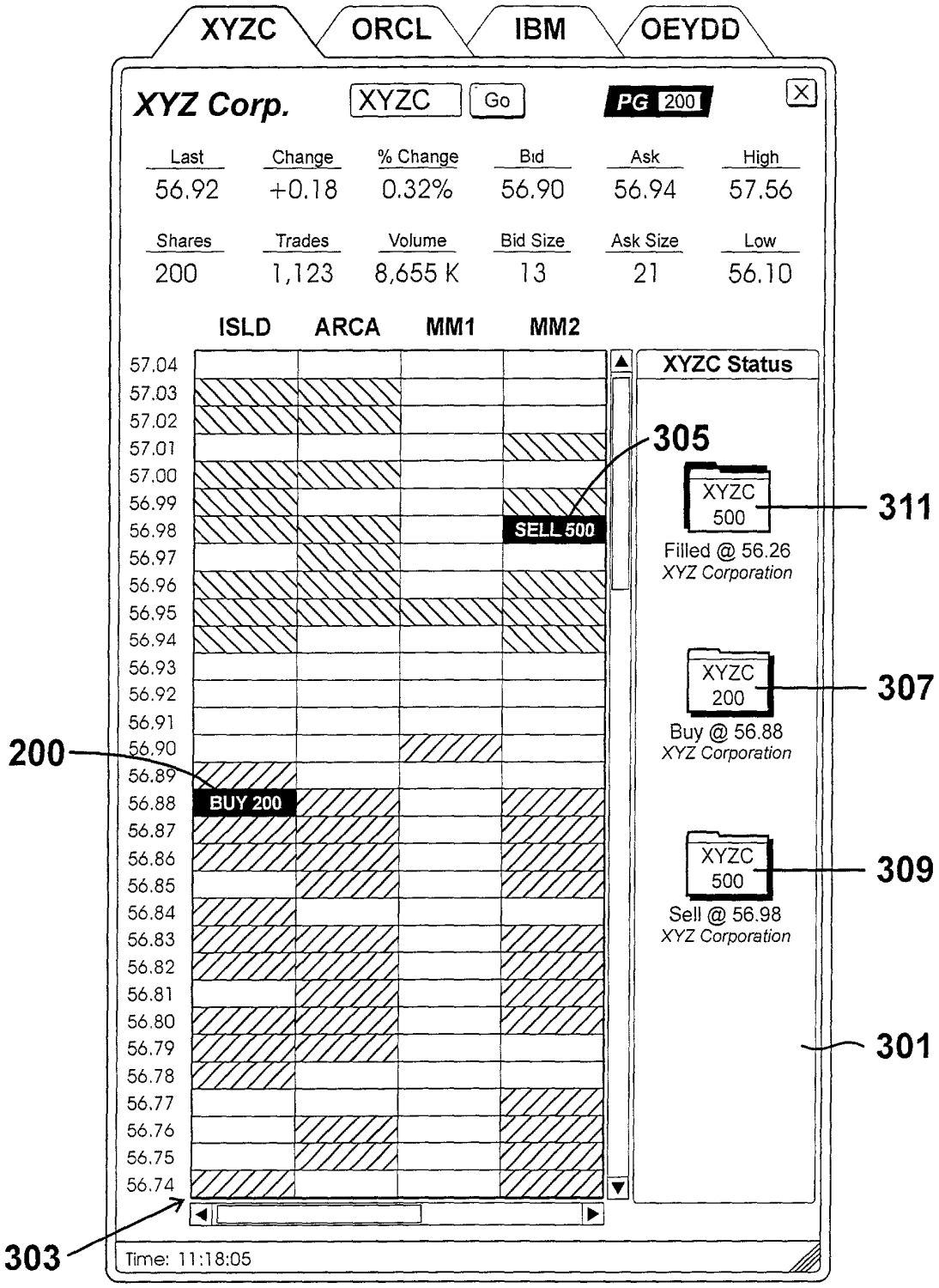

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
PG 200
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
ISLD
ARCA
MM1
MM2
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
SELL 500
BUY 200
XYZC Status
305
XYZC
500
311
Filled @ 56.26
XYZ Corporation
XYZC
200
307
Buy @ 56.88
XYZ Corporation
XYZC
500
309
Sell @ 56.98
XYZ Corporation
301
200
303
Time: 11:18:05

Fig. 3

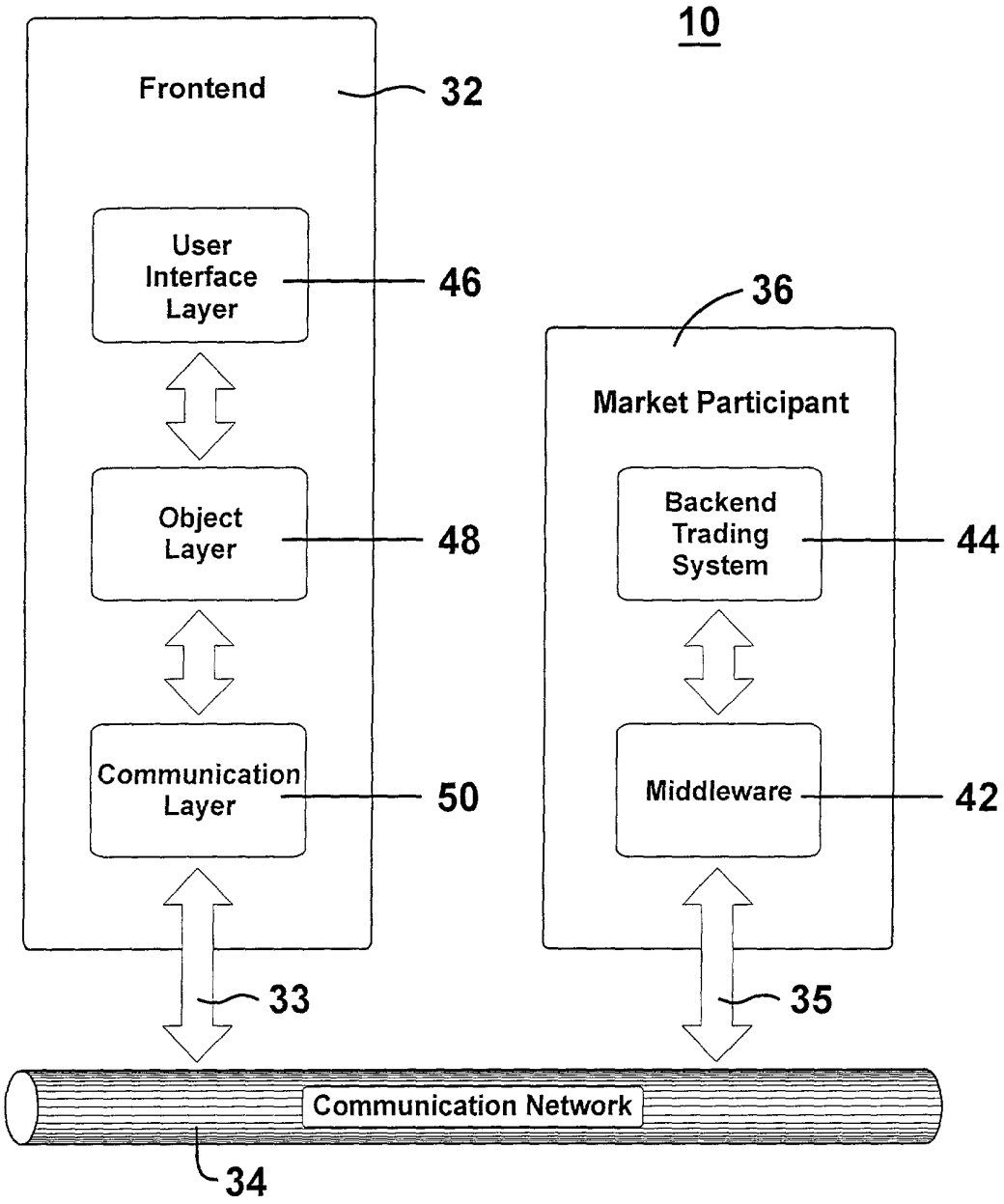

10
Frontend
32
User Interface Layer
46
Object Layer
48
Communication Layer
50
36
Market Participant
Backend Trading System
44
Middleware
42
33
35
Communication Network
34

Fig. 4

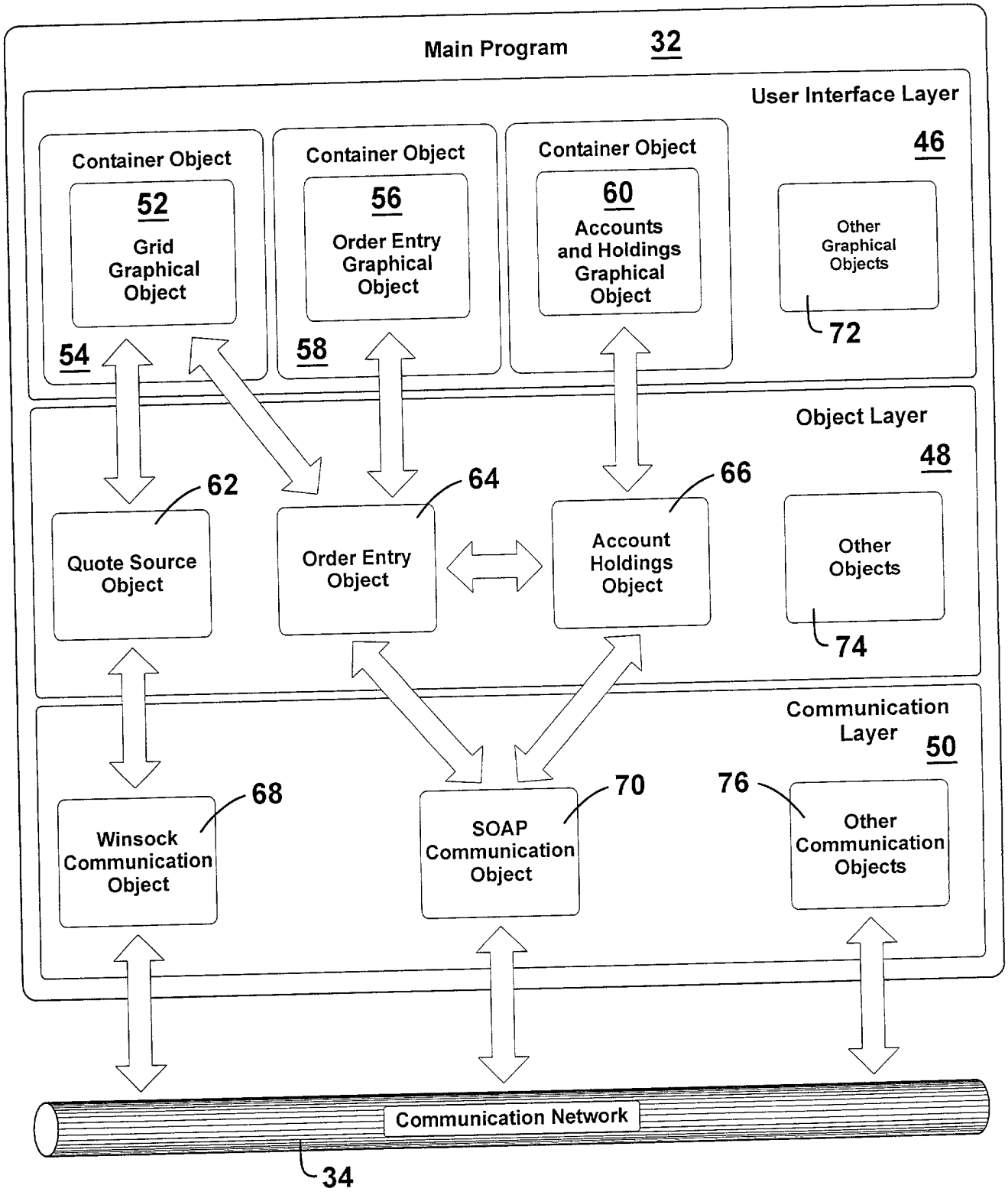

Main Program
32
User Interface Layer
46
Container Object
52
Grid Graphical Object
54
Container Object
56
Order Entry Graphical Object
58
Container Object
60
Accounts and Holdings Graphical Object
Other Graphical Objects
72
Object Layer
48
62
Quote Source Object
64
Order Entry Object
66
Account Holdings Object
Other Objects
74
Communication Layer
50
68
Winsock Communication Object
70
SOAP Communication Object
76
Other Communication Objects
Communication Network
34

Fig. 5

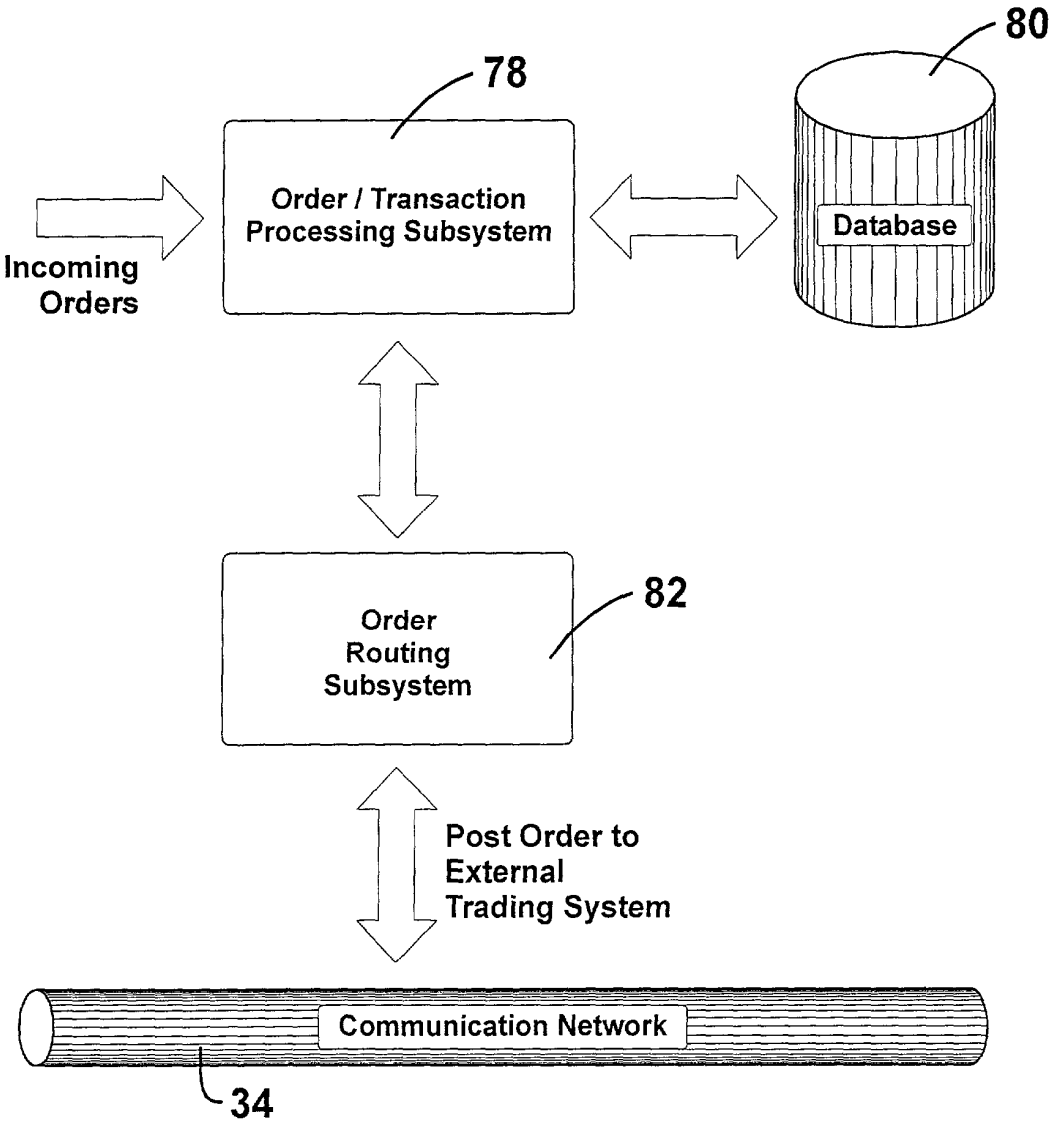

80
78
Order / Transaction
Processing Subsystem
Database
Incoming
Orders
Order
Routing
Subsystem
82
Post Order to
External
Trading System
Communication Network
34

Fig. 6

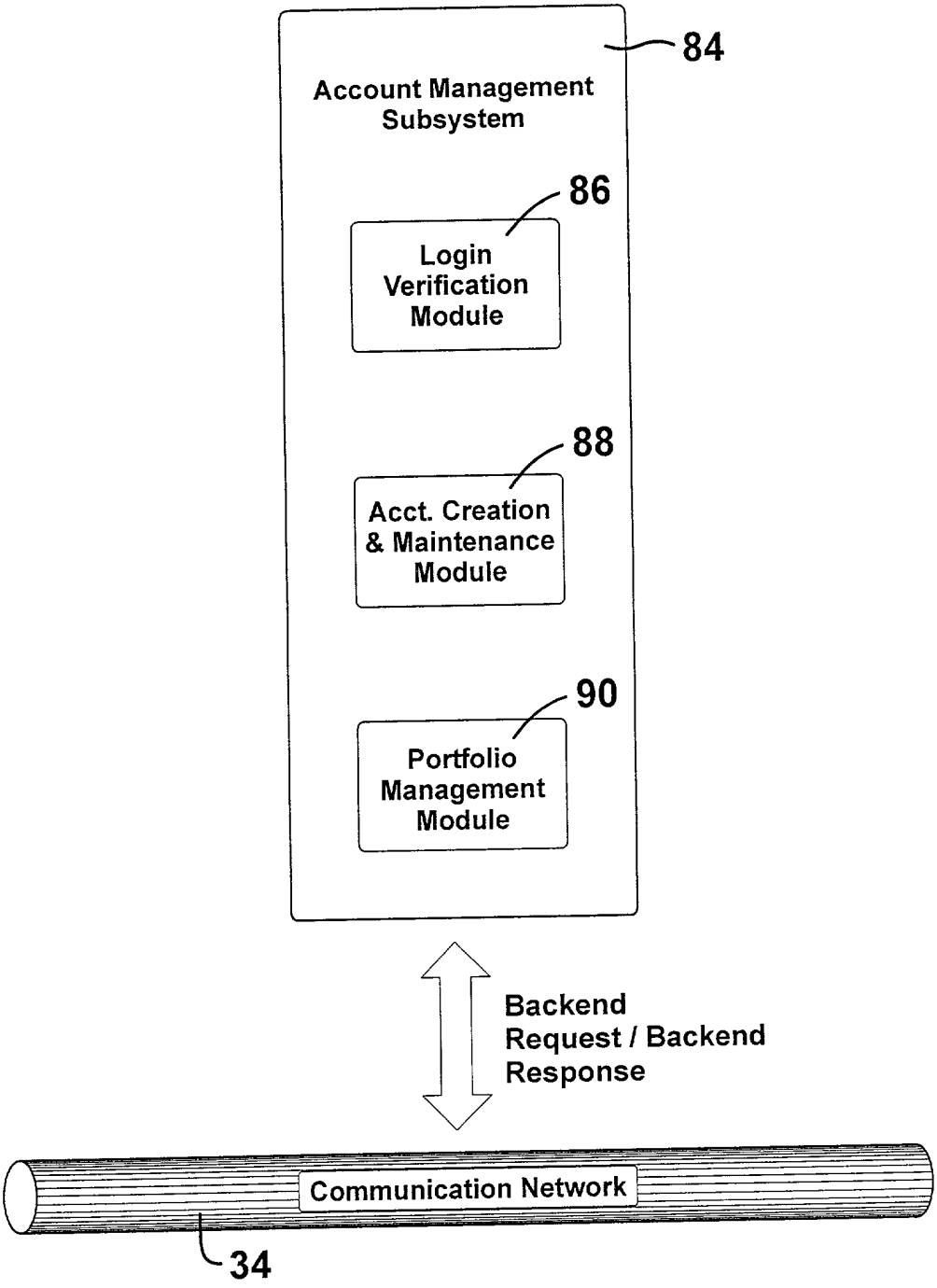

84
Account Management Subsystem
86
Login Verification Module
88
Acct. Creation & Maintenance Module
90
Portfolio Management Module
Backend Request / Backend Response
Communication Network
34

Fig. 7

T0236P9 T6823680

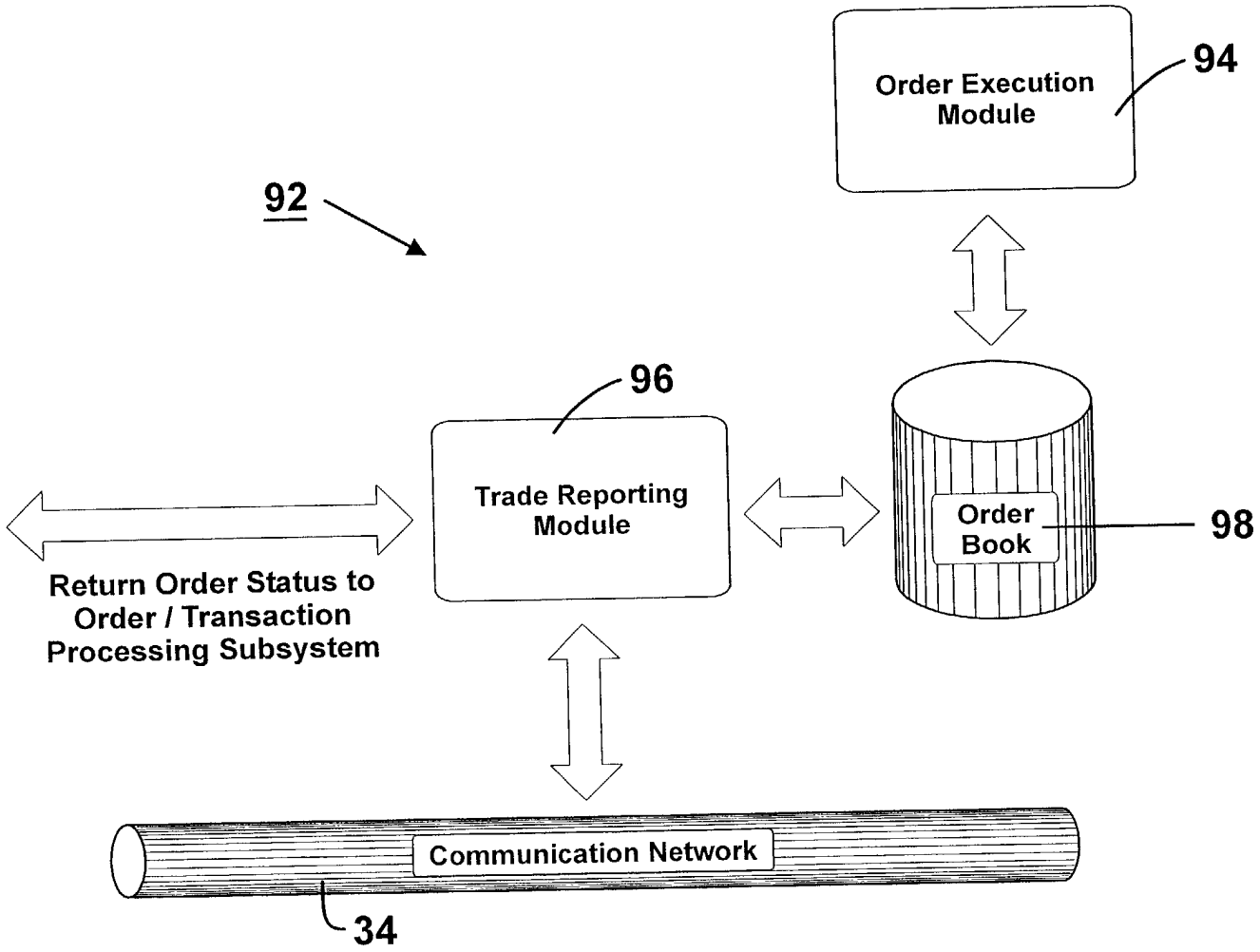


Fig. 8

T0126S0 T6926960

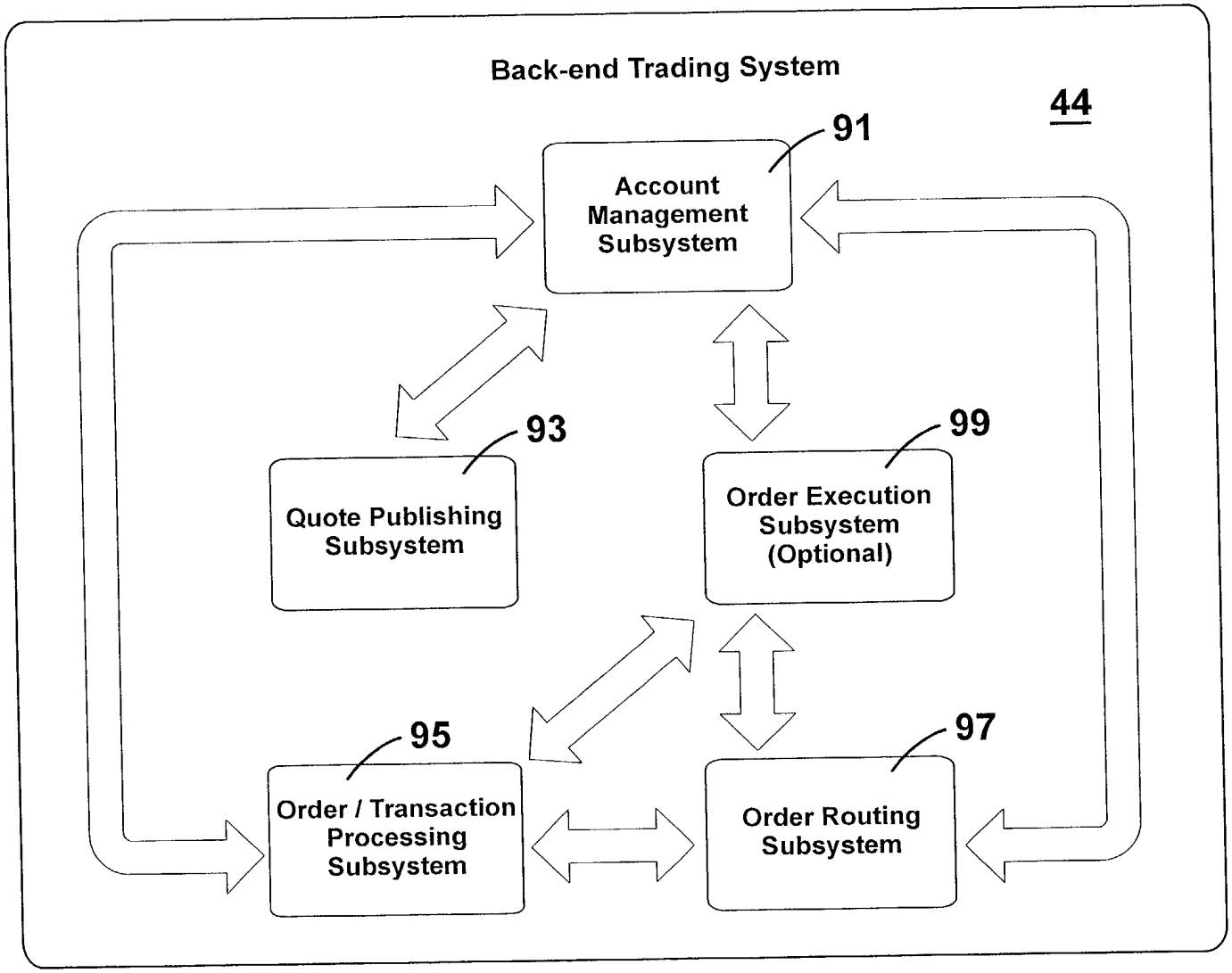


Fig. 9

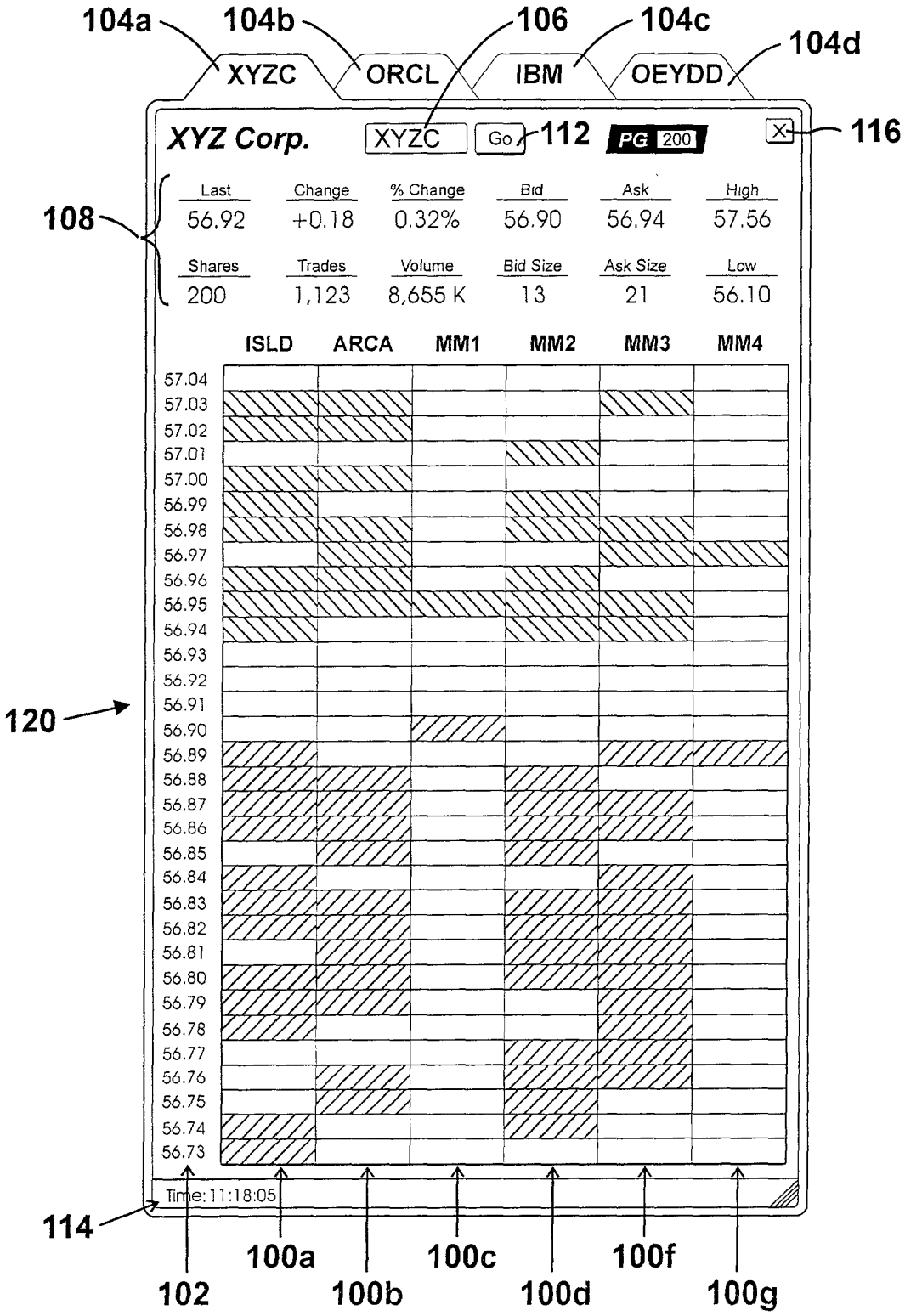

104a
104b
106
104c
104d
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
112
PG 200
116
108
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
120
Time: 11:18:05
114
102
100a
100b
100c
100d
100f
100g

Fig. 10

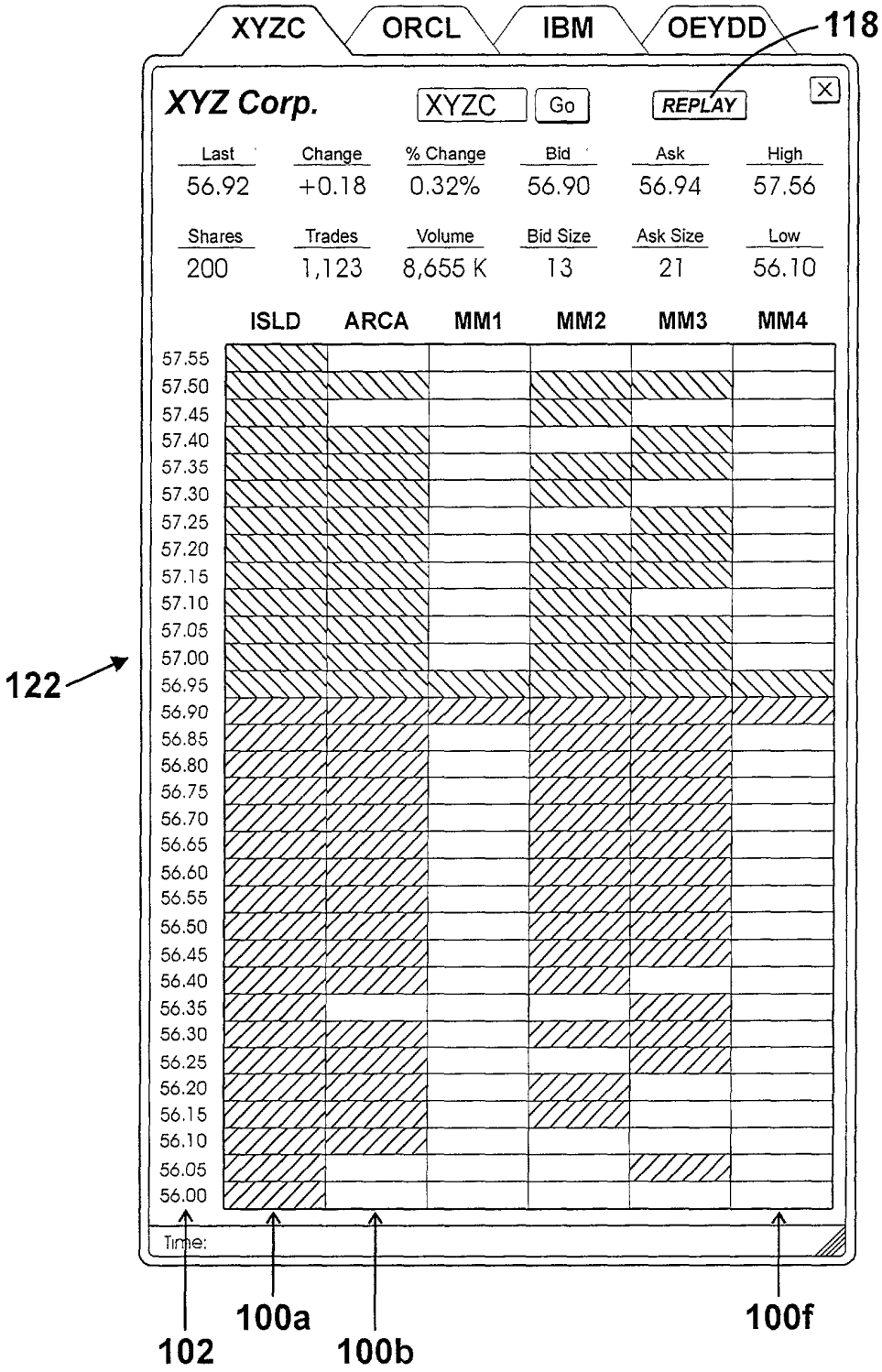

XYZC
ORCL
IBM
OEYDD
118
XYZ Corp.
XYZC
Go
REPLAY
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
57.55
57.50
57.45
57.40
57.35
57.30
57.25
57.20
57.15
57.10
57.05
57.00
56.95
56.90
56.85
56.80
56.75
56.70
56.65
56.60
56.55
56.50
56.45
56.40
56.35
56.30
56.25
56.20
56.15
56.10
56.05
56.00
Time:
122
102
100a
100b
100f

Fig. 11

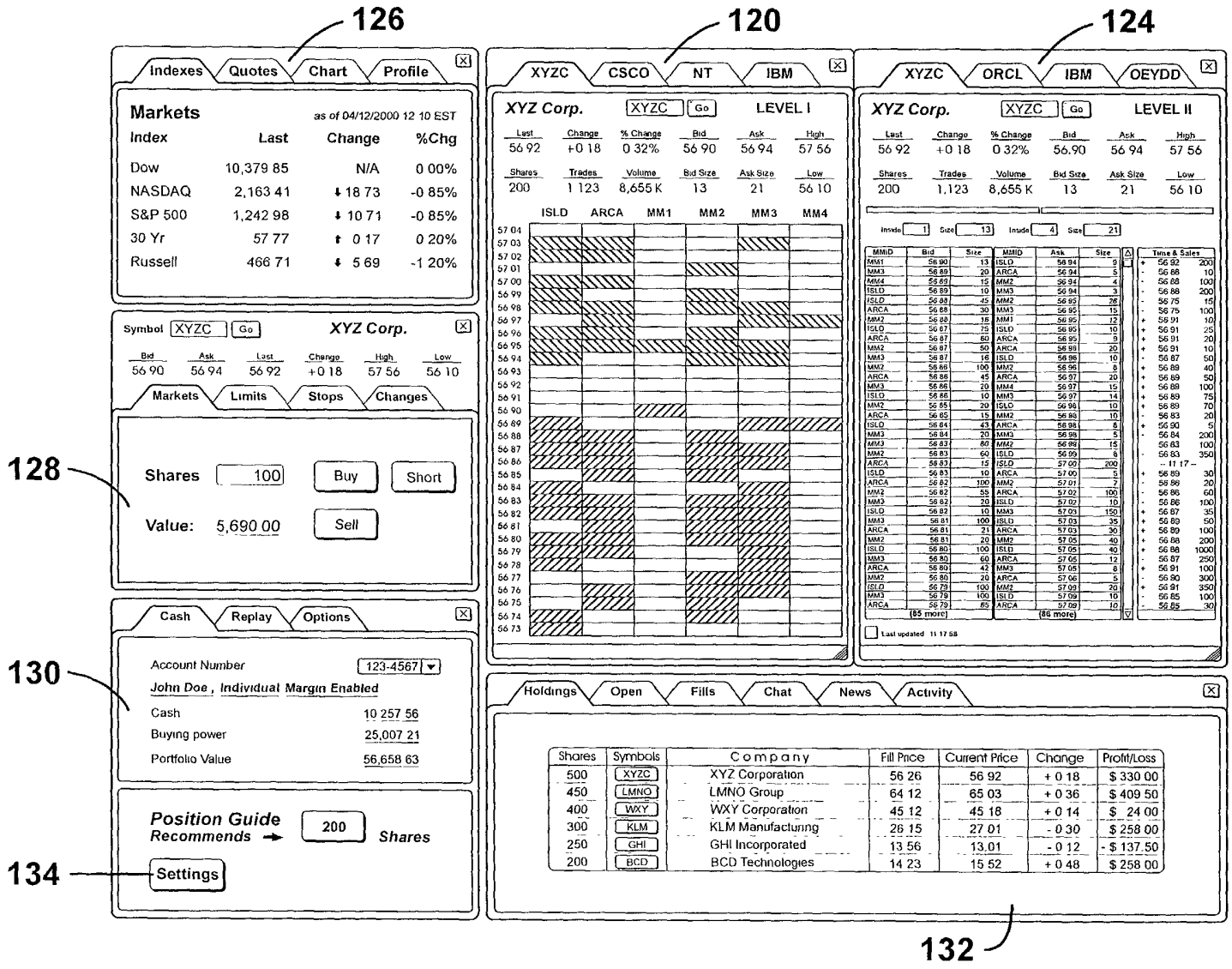

126
120
124
Indexes
Quotes
Chart
Profile
Markets
as of 04/12/2000 12 10 EST
Index
Last
Change
%Chg
Dow
10,379 85
N/A
0 00%
NASDAQ
2,163 41
18 73
-0 85%
S&P 500
1,242 98
10 71
-0 85%
30 Yr
57 77
0 17
0 20%
Russell
466 71
5 69
-1 20%
Symbol
XYZC
Go
XYZ Corp.
Bid
Ask
Last
Change
High
Low
56 90
56 94
56 92
+0 18
57 56
56 10
Markets
Limits
Stops
Changes
128
Shares
100
Buy
Short
Value:
5,690 00
Sell
Cash
Replay
Options
130
Account Number
123-4567
John Doe , Individual Margin Enabled
Cash
10 257 56
Buying power
25,007 21
Portfolio Value
56,658 63
Position Guide
Recommends
200
Shares
134
Settings
XYZC
CSCO
NT
IBM
XYZ Corp.
XYZC
Go
LEVEL I
Last
Change
% Change
Bid
Ask
High
56 92
+0 18
0 32%
56 90
56 94
57 56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1 123
8,655 K
13
21
56 10
ISLD
ARCA
MM1
MM2
MM3
MM4
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
LEVEL II
Last
Change
% Change
Bid
Ask
High
56 92
+0 18
0 32%
56.90
56 94
57 56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56 10
Inside
1
Size
13
Inside
4
Size
21
MMID
Bid
Size
MMID
Ask
Size
Time & Sales
(85 more)
(86 more)
Last updated 11 17 58
Holdings
Open
Fills
Chat
News
Activity
Shares
Symbols
Company
Fill Price
Current Price
Change
Profit/Loss
500
XYZC
XYZ Corporation
56 26
56 92
+ 0 18
$ 330 00
450
LMNO
LMNO Group
64 12
65 03
+ 0 36
$ 409 50
400
WXY
WXY Corporation
45 12
45 18
+ 0 14
$ 24 00
300
KLM
KLM Manufacturing
26 15
27 01
- 0 30
$ 258 00
250
GHI
GHI Incorporated
13 56
13.01
- 0 12
- $ 137.50
200
BCD
BCD Technologies
14 23
15 52
+ 0 48
$ 258 00
132

Fig. 12

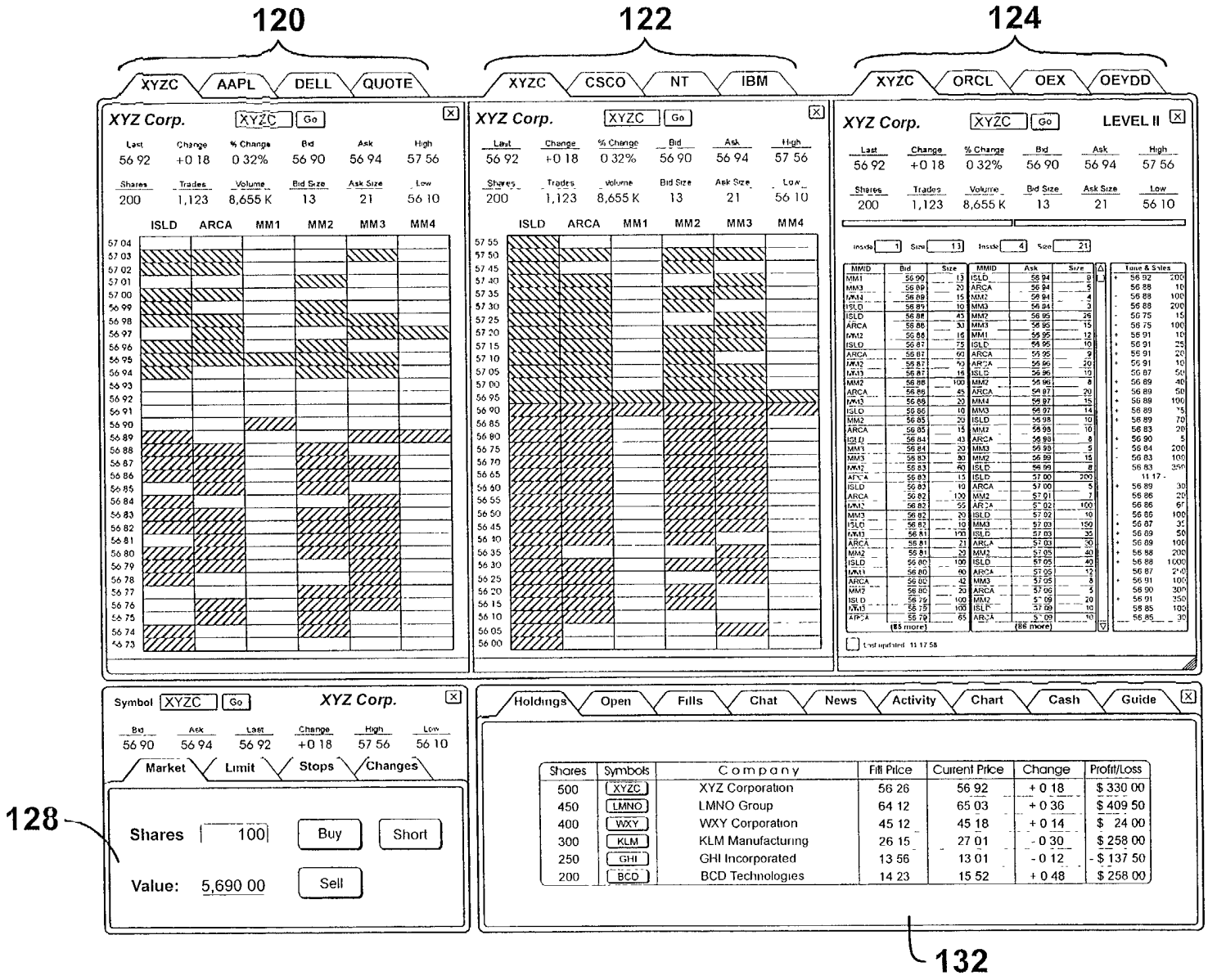

120
122
124
XYZC
AAPL
DELL
QUOTE
CSCO
NT
IBM
ORCL
OEX
OEYDD
XYZ Corp.
Go
LEVEL II
Last
Change
% Change
Bid
Ask
High
Shares
Trades
Volume
Bid Size
Ask Size
Low
56 92
+0 18
0 32%
56 90
56 94
57 56
200
1,123
8,655 K
13
21
56 10
ISLD
ARCA
MM1
MM2
MM3
MM4
Time & Sales
Symbol
Market
Limit
Stops
Changes
Shares
100
Buy
Short
Value:
5,690 00
Sell
Holdings
Open
Fills
Chat
News
Activity
Chart
Cash
Guide
Shares
Symbols
Company
Fill Price
Current Price
Change
Profit/Loss
500
XYZC
XYZ Corporation
56 26
56 92
+0 18
$ 330 00
450
LMNO
LMNO Group
64 12
65 03
+0 36
$ 409 50
400
WXY
WXY Corporation
45 12
45 18
+0 14
$ 24 00
300
KLM
KLM Manufacturing
26 15
27 01
-0 30
$ 258 00
250
GHI
GHI Incorporated
13 56
13 01
-0 12
-$ 137 50
200
BCD
BCD Technologies
14 23
15 52
+0 48
$ 258 00
128
132

Fig. 13

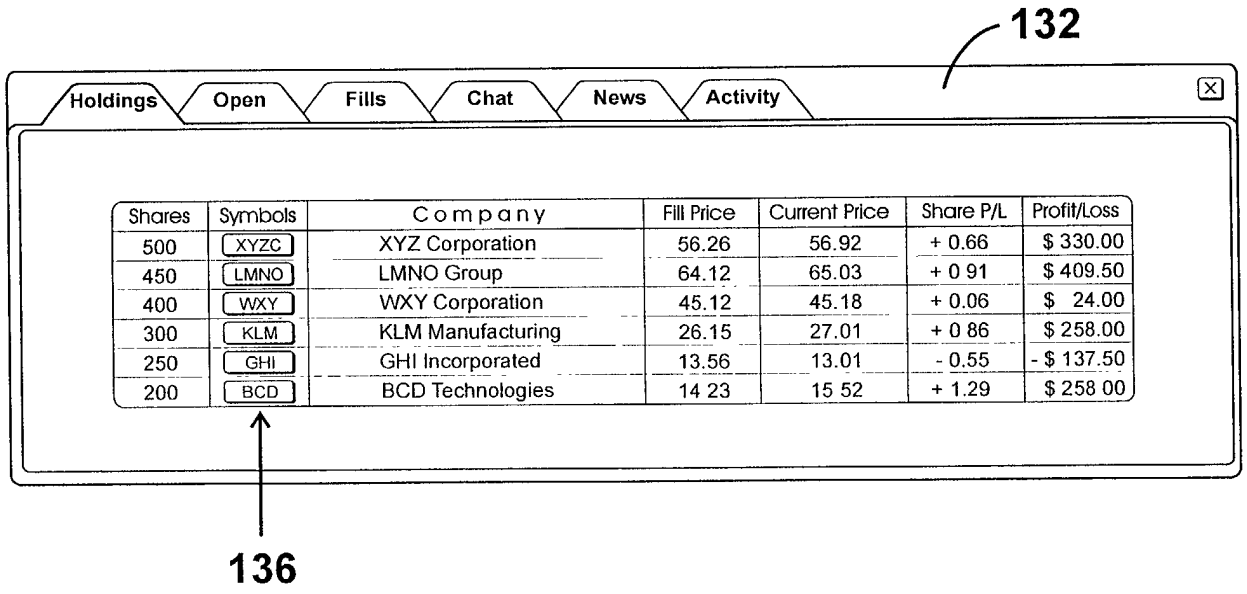

132
Holdings
Open
Fills
Chat
News
Activity
Shares
Symbols
Company
Fill Price
Current Price
Share P/L
Profit/Loss
500
XYZC
XYZ Corporation
56.26
56.92
+ 0.66
$ 330.00
450
LMNO
LMNO Group
64.12
65.03
+ 0 91
$ 409.50
400
WXY
WXY Corporation
45.12
45.18
+ 0.06
$ 24.00
300
KLM
KLM Manufacturing
26.15
27.01
+ 0 86
$ 258.00
250
GHI
GHI Incorporated
13.56
13.01
- 0.55
- $ 137.50
200
BCD
BCD Technologies
14 23
15 52
+ 1.29
$ 258 00
136

Fig. 14

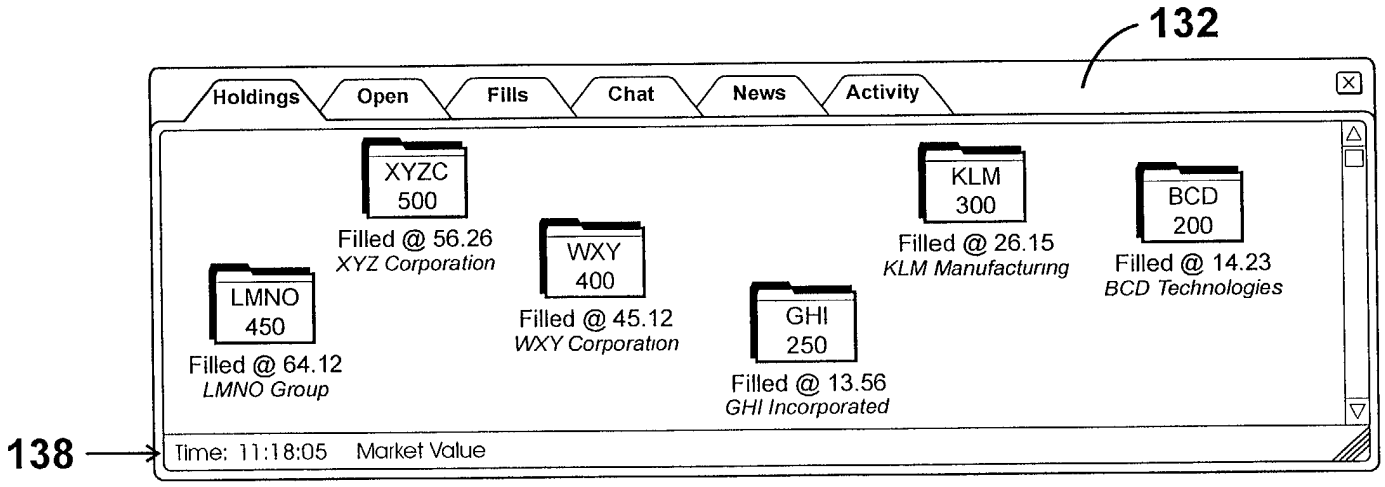

132
Holdings
Open
Fills
Chat
News
Activity
XYZC
500
Filled @ 56.26
XYZ Corporation
WXY
400
Filled @ 45.12
WXY Corporation
LMNO
450
Filled @ 64.12
LMNO Group
GHI
250
Filled @ 13.56
GHI Incorporated
KLM
300
Filled @ 26.15
KLM Manufacturing
BCD
200
Filled @ 14.23
BCD Technologies
138
Time: 11:18:05 Market Value

Fig. 15

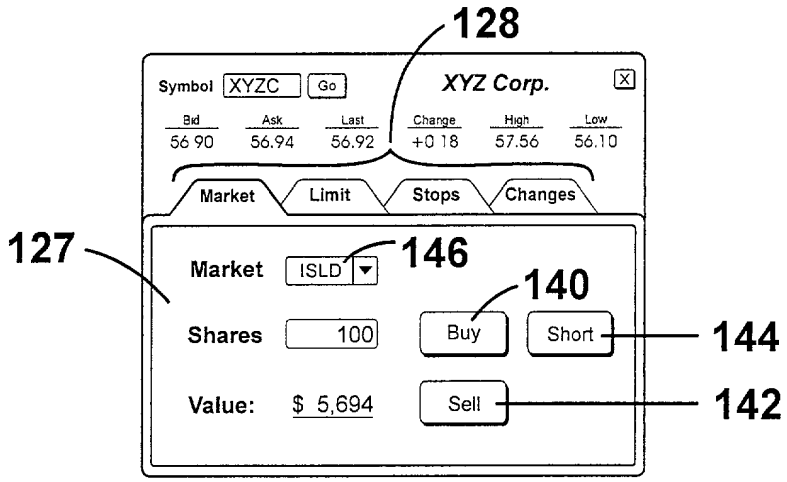

128
Symbol
XYZC
Go
XYZ Corp.
Bid
56 90
Ask
56.94
Last
56.92
Change
+0 18
High
57.56
Low
56.10
Market
Limit
Stops
Changes
127
Market
ISLD
146
140
Shares
100
Buy
Short
144
Value:
$ 5,694
Sell
142

Fig. 16

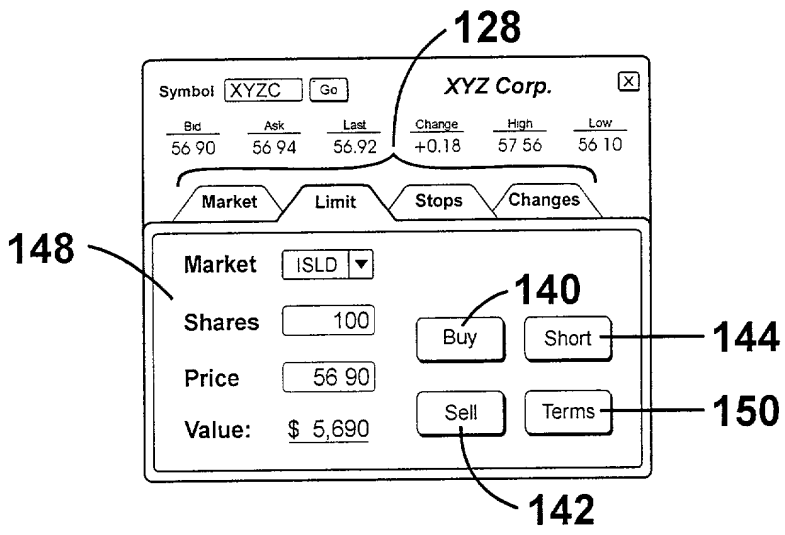

128
Symbol XYZC Go
XYZ Corp.
Bid 56 90
Ask 56 94
Last 56.92
Change +0.18
High 57 56
Low 56 10
Market
Limit
Stops
Changes
148
Market ISLD
Shares 100
Price 56 90
Value: $ 5,690
140
Buy
Short
144
Sell
Terms
150
142

Fig. 17

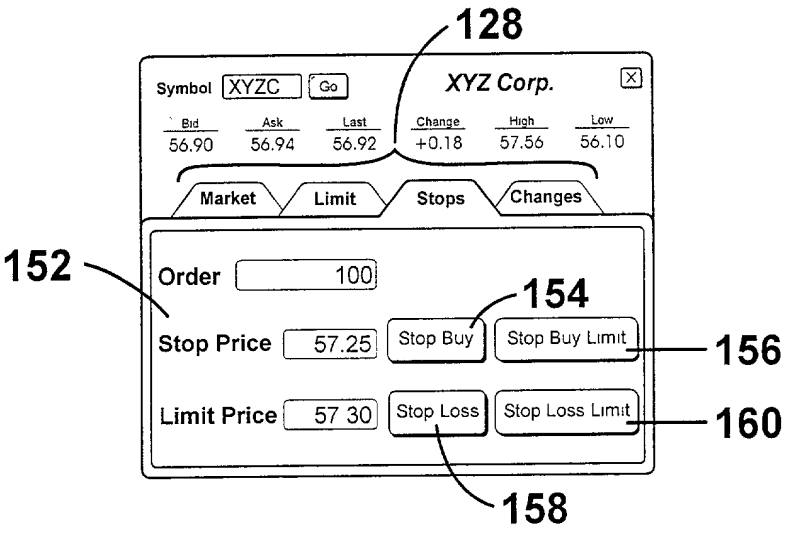

128
Symbol
XYZC
Go
XYZ Corp.
Bid
56.90
Ask
56.94
Last
56.92
Change
+0.18
High
57.56
Low
56.10
Market
Limit
Stops
Changes
152
Order
100
154
Stop Price
57.25
Stop Buy
Stop Buy Limit
156
Limit Price
57 30
Stop Loss
Stop Loss Limit
160
158

Fig. 18

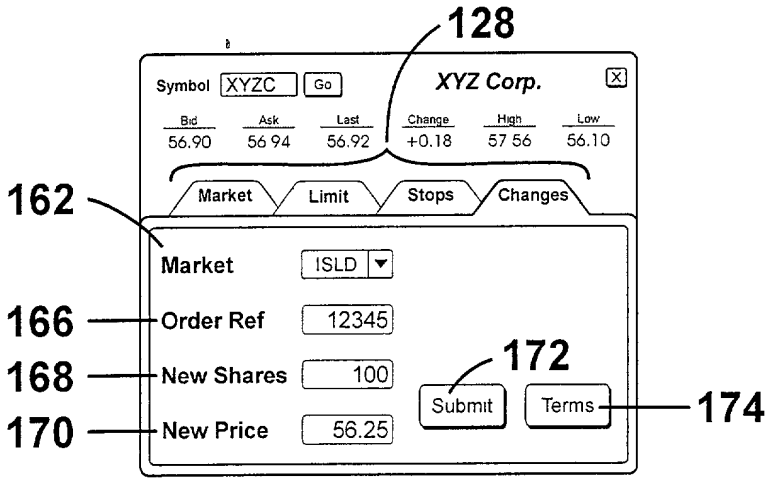

128
Symbol
XYZC
Go
XYZ Corp.
Bid
56.90
Ask
56 94
Last
56.92
Change
+0.18
High
57 56
Low
56.10
Market
Limit
Stops
Changes
162
Market
ISLD
166
Order Ref
12345
168
New Shares
100
170
New Price
56.25
172
Submit
Terms
174

Fig. 19

T8236P T8236P

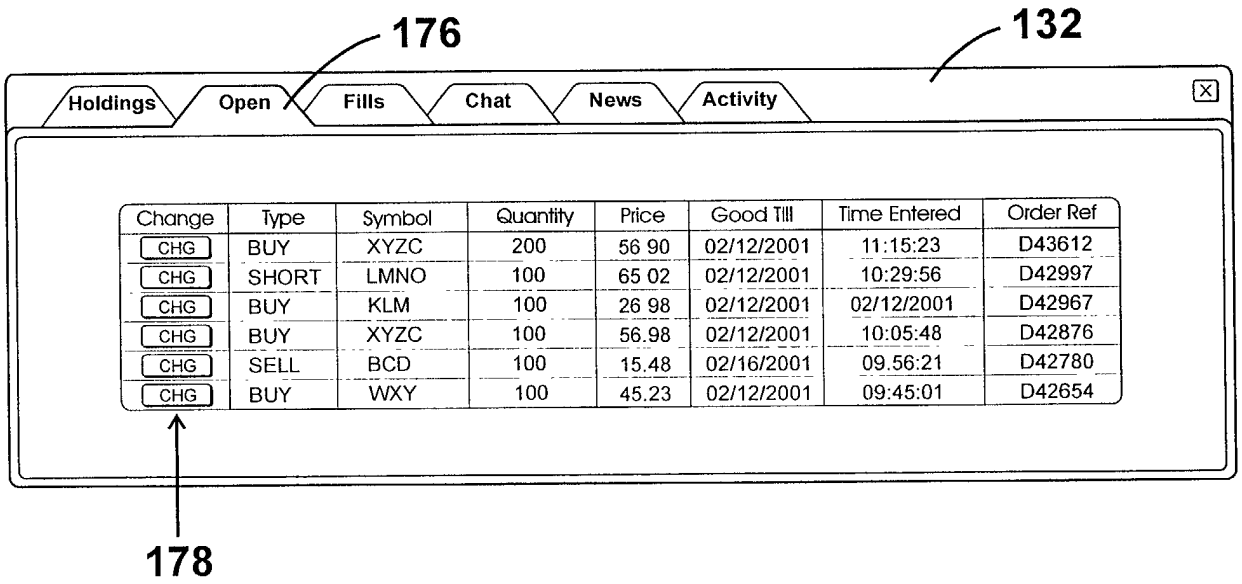


Fig. 20

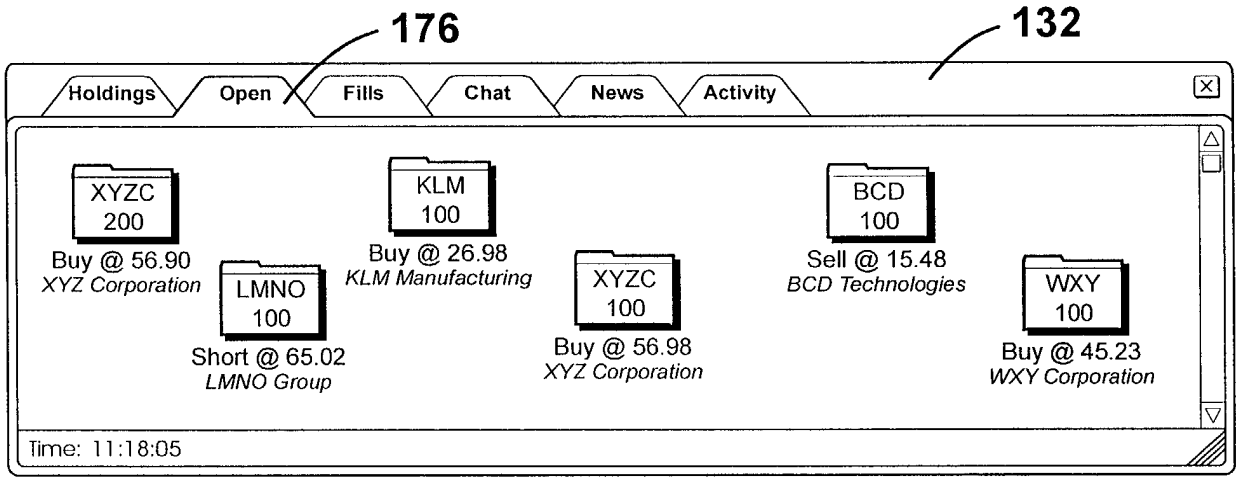

176
132
Holdings
Open
Fills
Chat
News
Activity
XYZC
200
Buy @ 56.90
XYZ Corporation
LMNO
100
Short @ 65.02
LMNO Group
KLM
100
Buy @ 26.98
KLM Manufacturing
XYZC
100
Buy @ 56.98
XYZ Corporation
BCD
100
Sell @ 15.48
BCD Technologies
WXY
100
Buy @ 45.23
WXY Corporation
Time: 11:18:05

Fig. 21

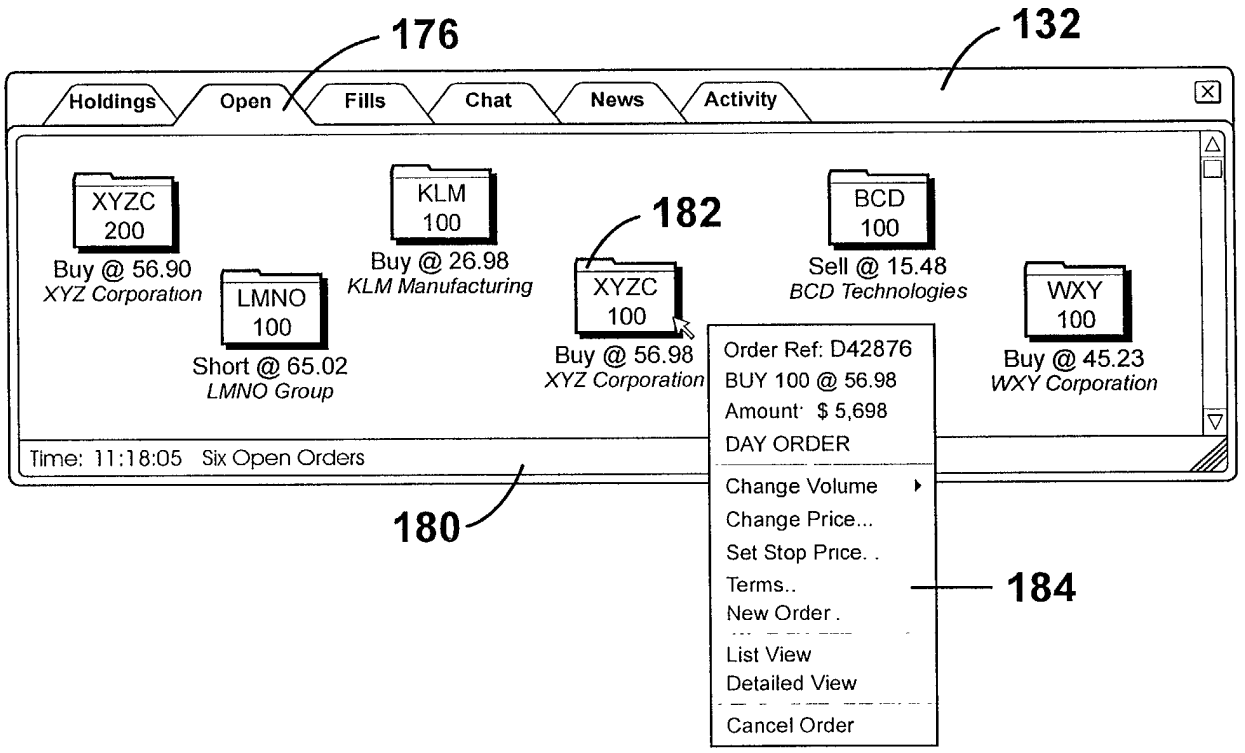
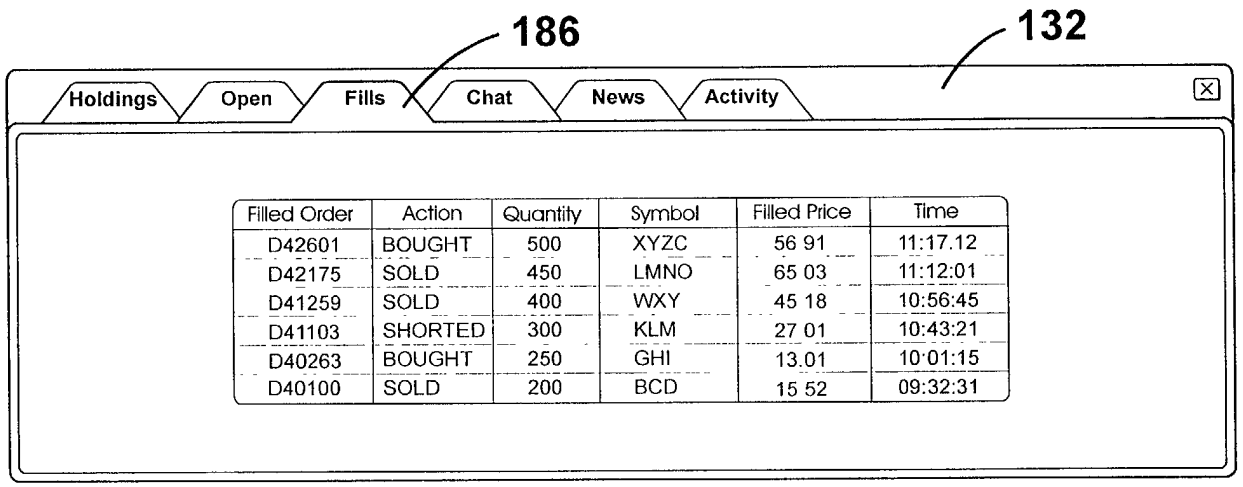

176
132
Holdings
Open
Fills
Chat
News
Activity
XYZC
200
Buy @ 56.90
XYZ Corporation
LMNO
100
Short @ 65.02
LMNO Group
KLM
100
Buy @ 26.98
KLM Manufacturing
182
XYZC
100
Buy @ 56.98
XYZ Corporation
BCD
100
Sell @ 15.48
BCD Technologies
WXY
100
Buy @ 45.23
WXY Corporation
Time: 11:18:05 Six Open Orders
180
Order Ref: D42876
BUY 100 @ 56.98
Amount $ 5,698
DAY ORDER
Change Volume
Change Price...
Set Stop Price. .
Terms..
New Order .
List View
Detailed View
Cancel Order
184

Fig. 22



Filled Order	Action	Quantity	Symbol	Filled Price	Time
D42601	BOUGHT	500	XYZC	56 91	11:17.12
D42175	SOLD	450	LMNO	65 03	11:12:01
D41259	SOLD	400	WXY	45 18	10:56:45
D41103	SHORTED	300	KLM	27 01	10:43:21
D40263	BOUGHT	250	GHI	13.01	10:01:15
D40100	SOLD	200	BCD	15 52	09:32:31

Fig. 23

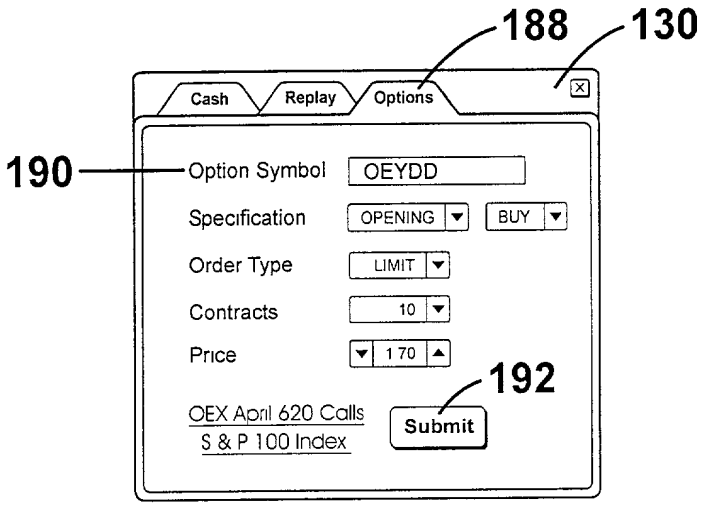

188
130
Cash
Replay
Options
190
Option Symbol
OEYDD
Specification
OPENING
BUY
Order Type
LIMIT
Contracts
10
Price
1 70
192
OEX April 620 Calls
S & P 100 Index
Submit

Fig. 24

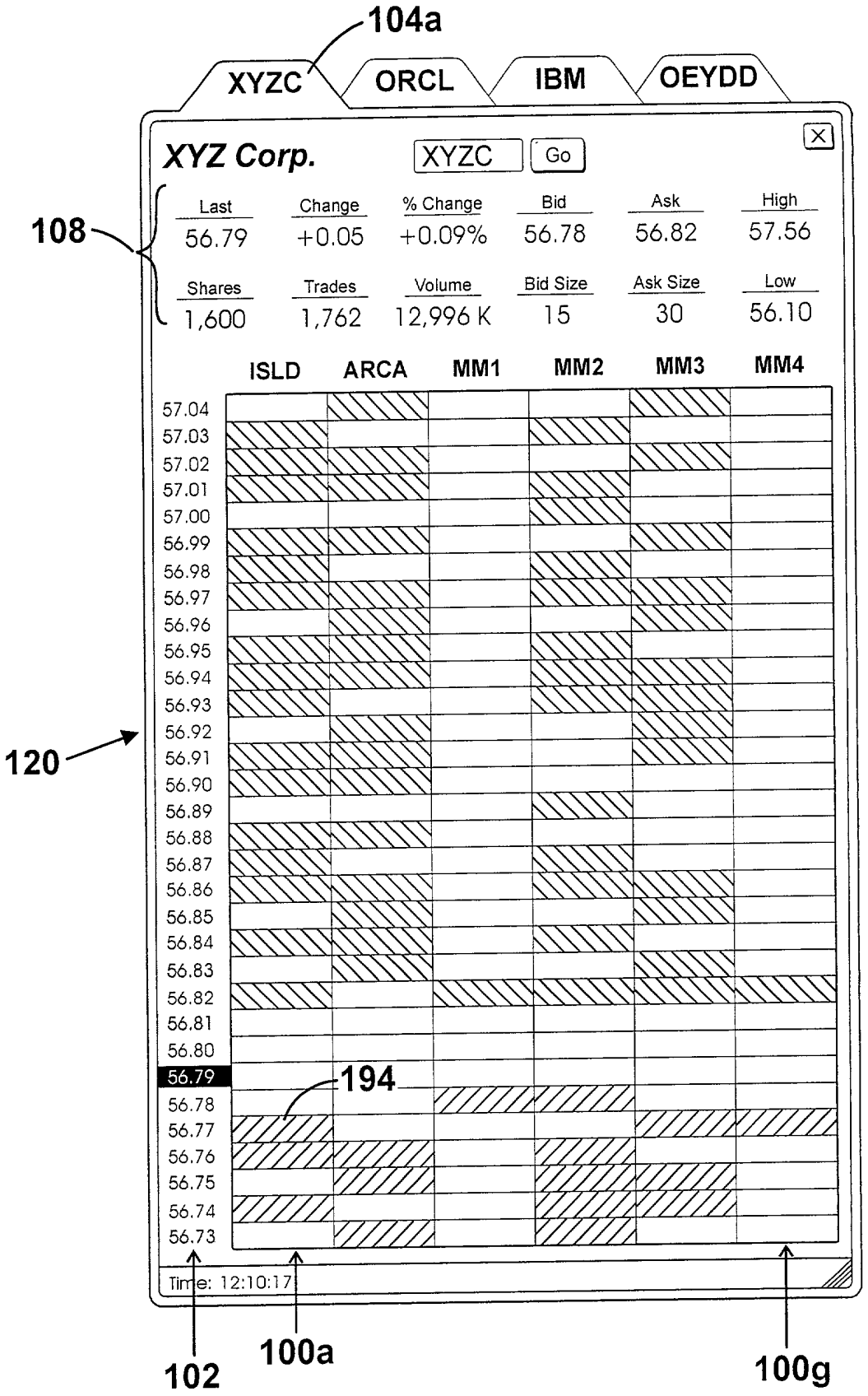

104a
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
108
Last
56.79
Change
+0.05
% Change
+0.09%
Bid
56.78
Ask
56.82
High
57.56
Shares
1,600
Trades
1,762
Volume
12,996 K
Bid Size
15
Ask Size
30
Low
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
120
194
Time: 12:10:17
102
100a
100g

Fig. 25

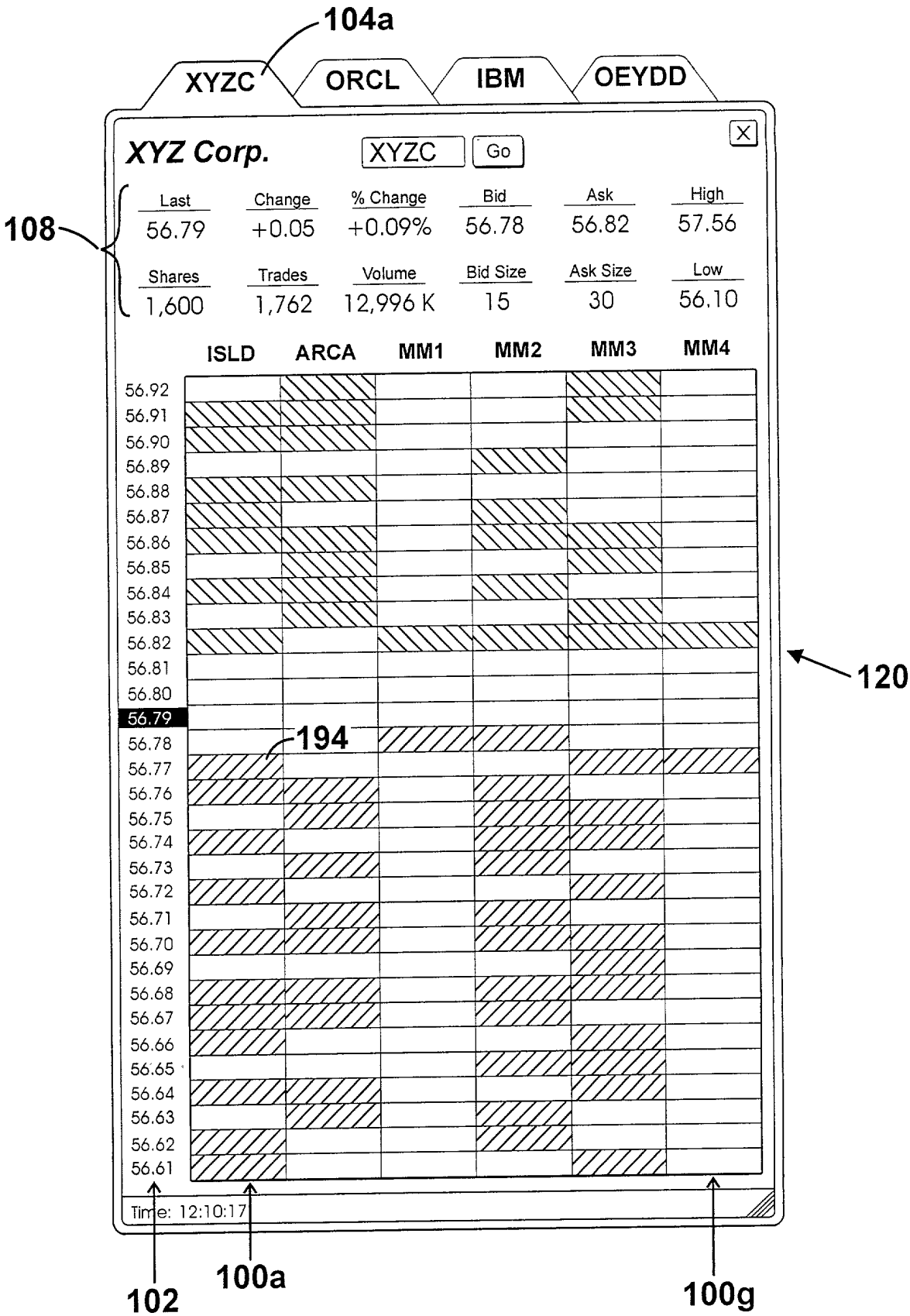

104a
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
108
Last
56.79
Change
+0.05
% Change
+0.09%
Bid
56.78
Ask
56.82
High
57.56
Shares
1,600
Trades
1,762
Volume
12,996 K
Bid Size
15
Ask Size
30
Low
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
56.72
56.71
56.70
56.69
56.68
56.67
56.66
56.65
56.64
56.63
56.62
56.61
194
120
Time: 12:10:17
102
100a
100g

Fig. 26

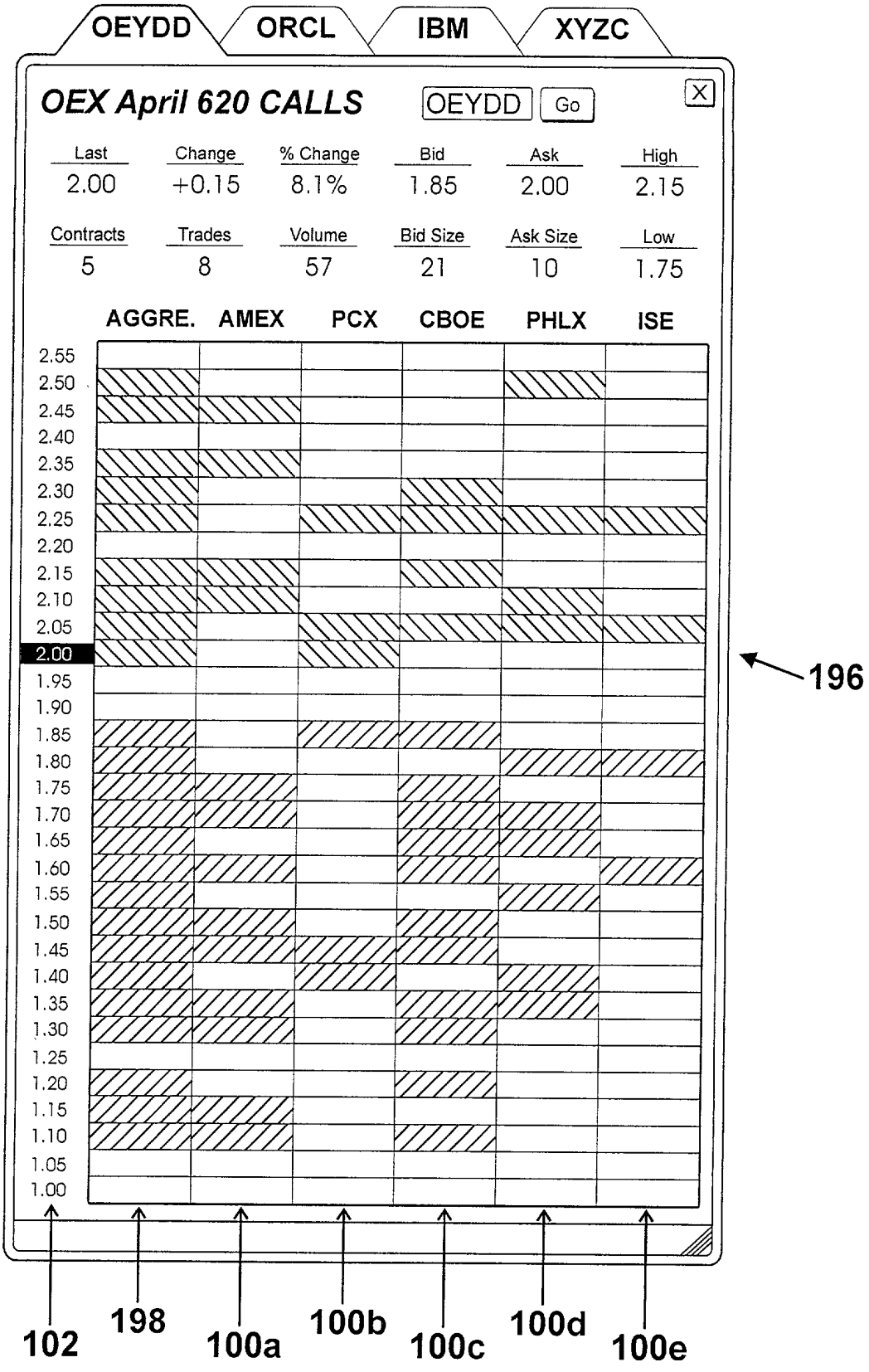

OEYDD
ORCL
IBM
XYZC
OEX April 620 CALLS
OEYDD
Go
Last
2.00
Change
+0.15
% Change
8.1%
Bid
1.85
Ask
2.00
High
2.15
Contracts
5
Trades
8
Volume
57
Bid Size
21
Ask Size
10
Low
1.75
AGGRE.
AMEX
PCX
CBOE
PHLX
ISE
2.55
2.50
2.45
2.40
2.35
2.30
2.25
2.20
2.15
2.10
2.05
2.00
1.95
1.90
1.85
1.80
1.75
1.70
1.65
1.60
1.55
1.50
1.45
1.40
1.35
1.30
1.25
1.20
1.15
1.10
1.05
1.00
196
102
198
100a
100b
100c
100d
100e

Fig. 27

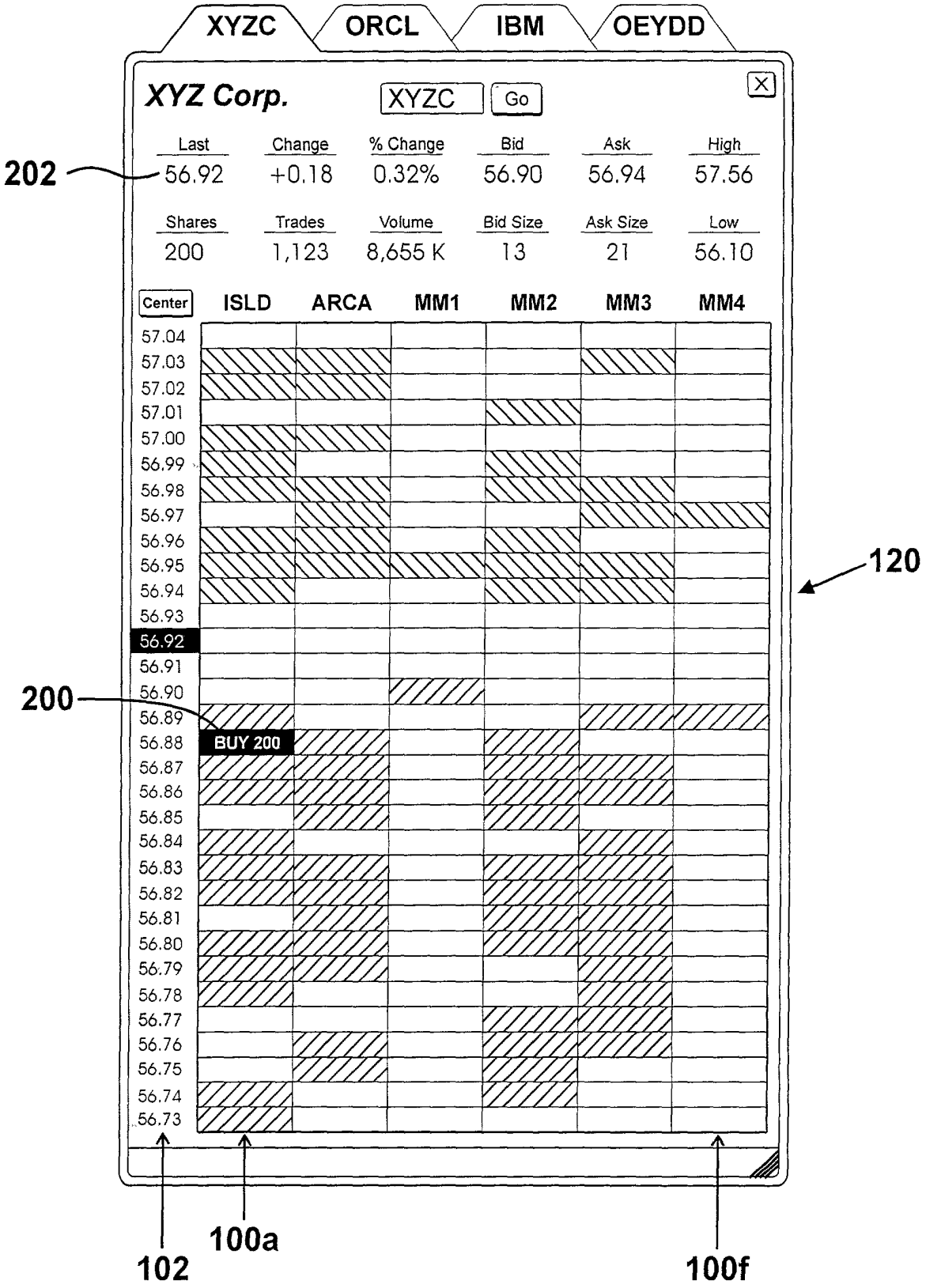

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
Center
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
BUY 200
202
200
120
102
100a
100f

Fig. 28

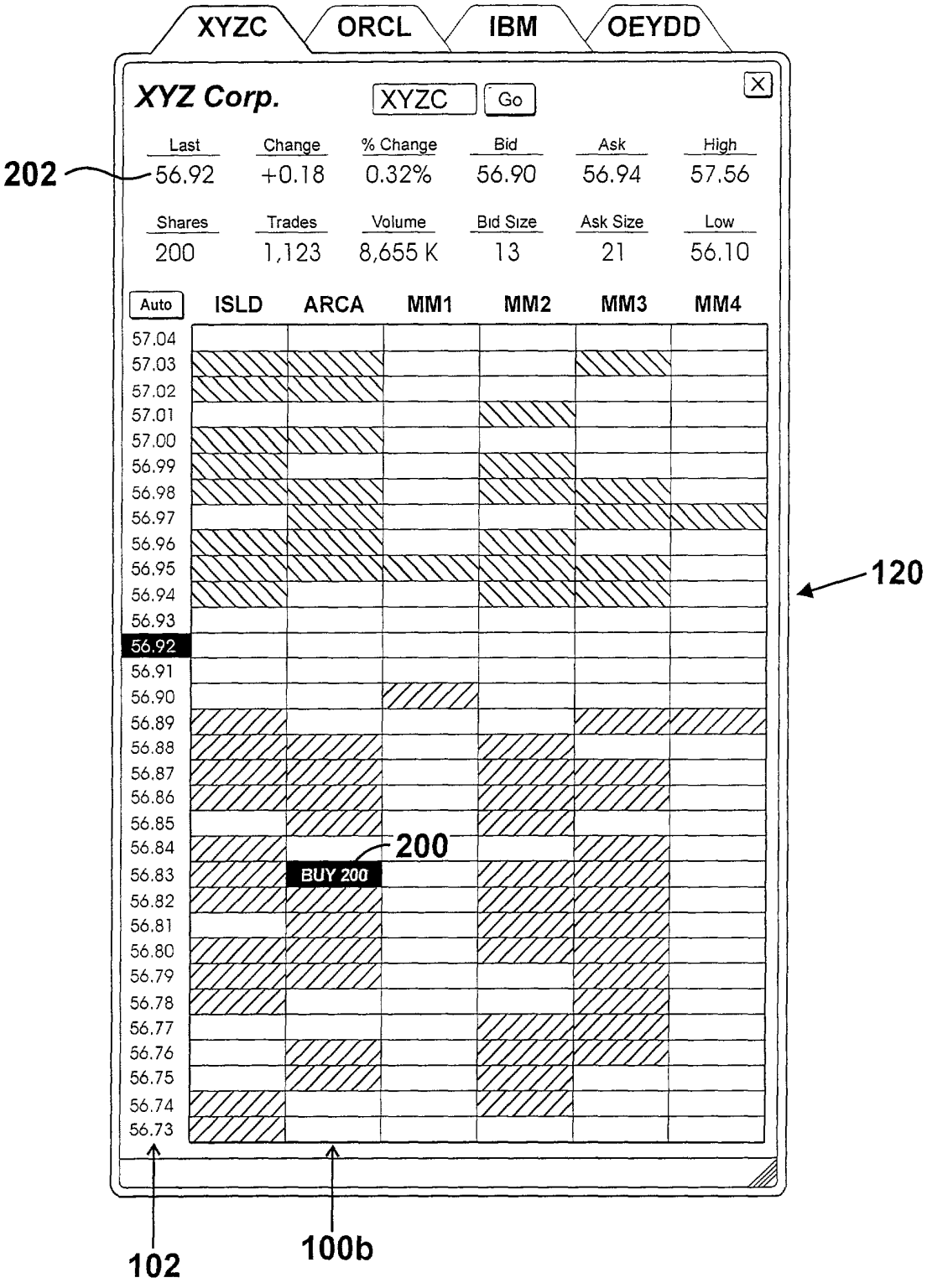

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
202
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
Auto
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
BUY 200
200
120
102
100b

Fig. 29

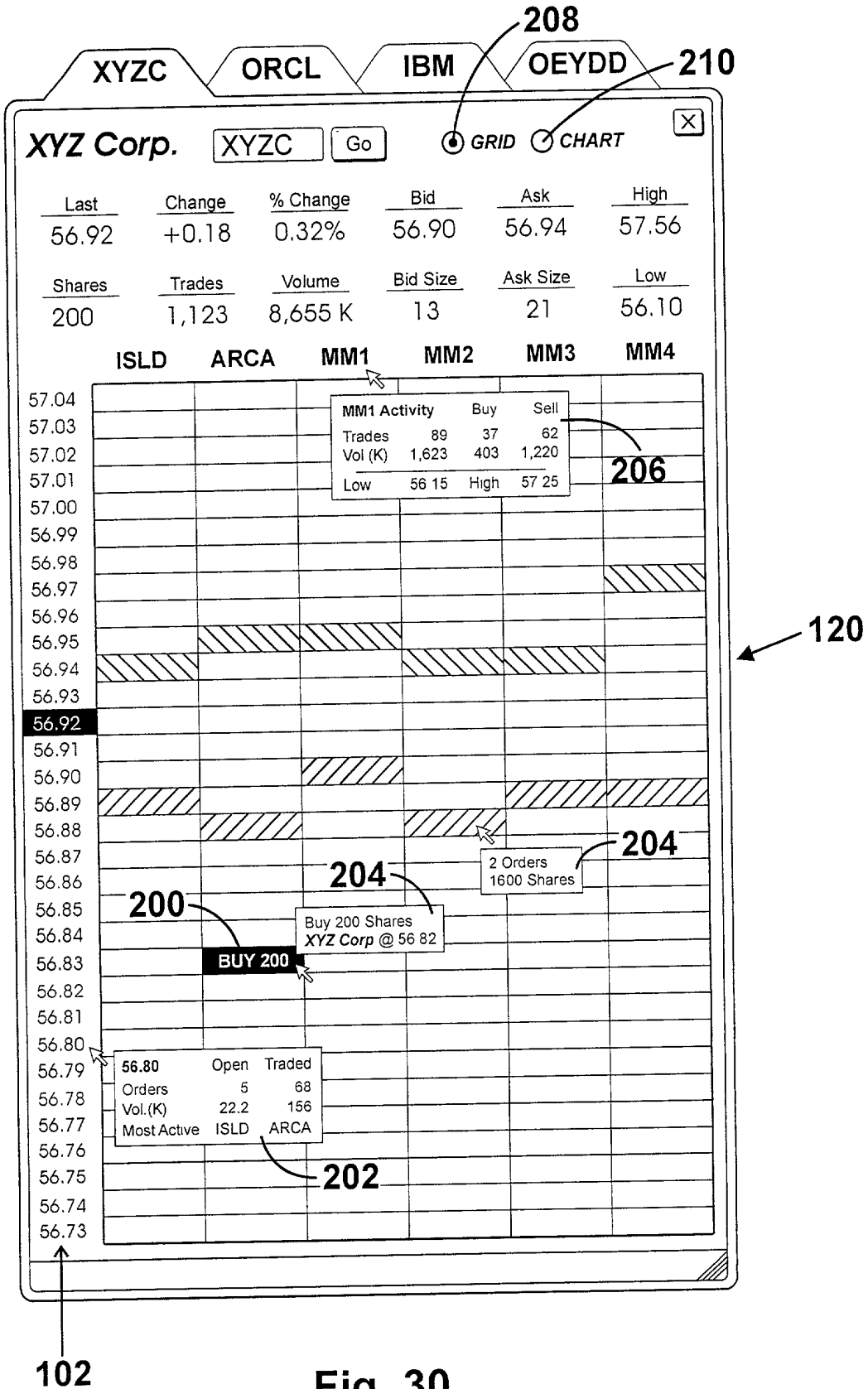

208
210
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
GRID
CHART
Last
56.92
Change
+0.18
% Change
0.32%
Bid
56.90
Ask
56.94
High
57.56
Shares
200
Trades
1,123
Volume
8,655 K
Bid Size
13
Ask Size
21
Low
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
MM1 Activity Buy Sell
Trades 89 37 62
Vol (K) 1,623 403 1,220
Low 56 15 High 57 25
206
120
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
204
2 Orders
1600 Shares
204
200
Buy 200 Shares
XYZ Corp @ 56 82
BUY 200
56.80 Open Traded
Orders 5 68
Vol.(K) 22.2 156
Most Active ISLD ARCA
202
102

Fig. 30

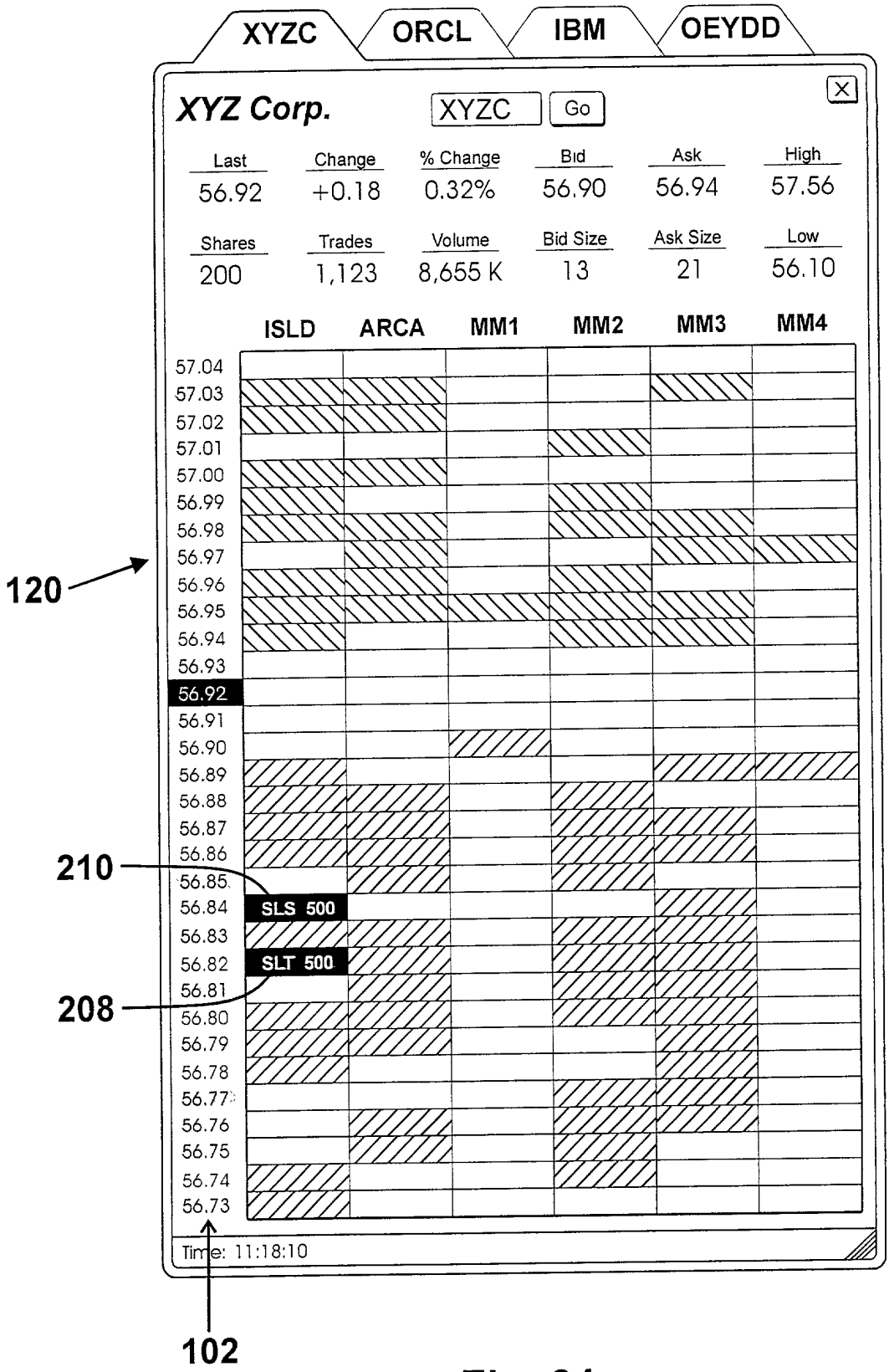

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
Last
56.92
Change
+0.18
% Change
0.32%
Bid
56.90
Ask
56.94
High
57.56
Shares
200
Trades
1,123
Volume
8,655 K
Bid Size
13
Ask Size
21
Low
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
SLS 500
SLT 500
Time: 11:18:10
120
210
208
102

Fig. 31

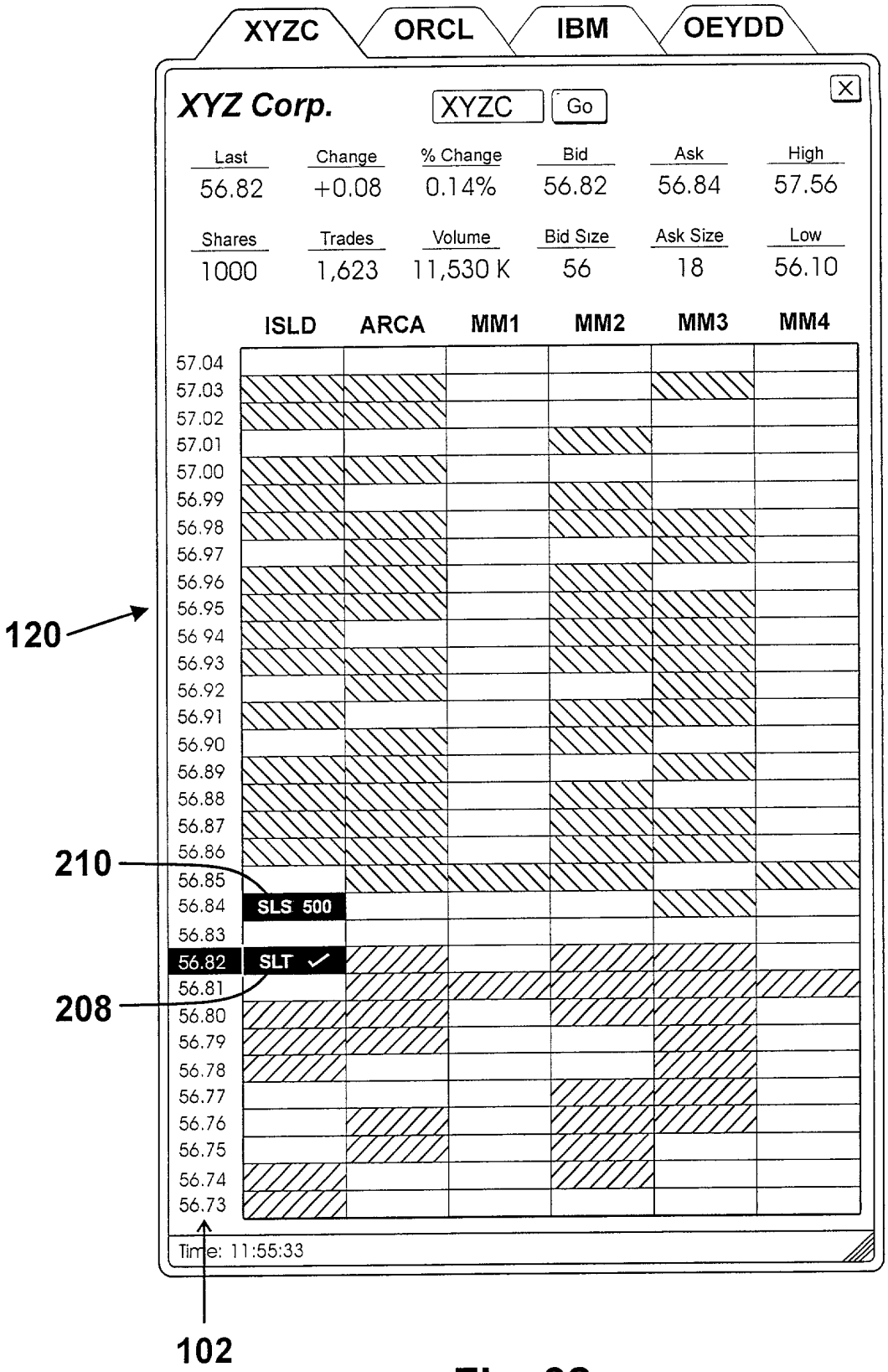

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
Last
56.82
Change
+0.08
% Change
0.14%
Bid
56.82
Ask
56.84
High
57.56
Shares
1000
Trades
1,623
Volume
11,530 K
Bid Size
56
Ask Size
18
Low
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56 94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
SLS 500
56.83
56.82
SLT
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
Time: 11:55:33
120
210
208
102

Fig. 32

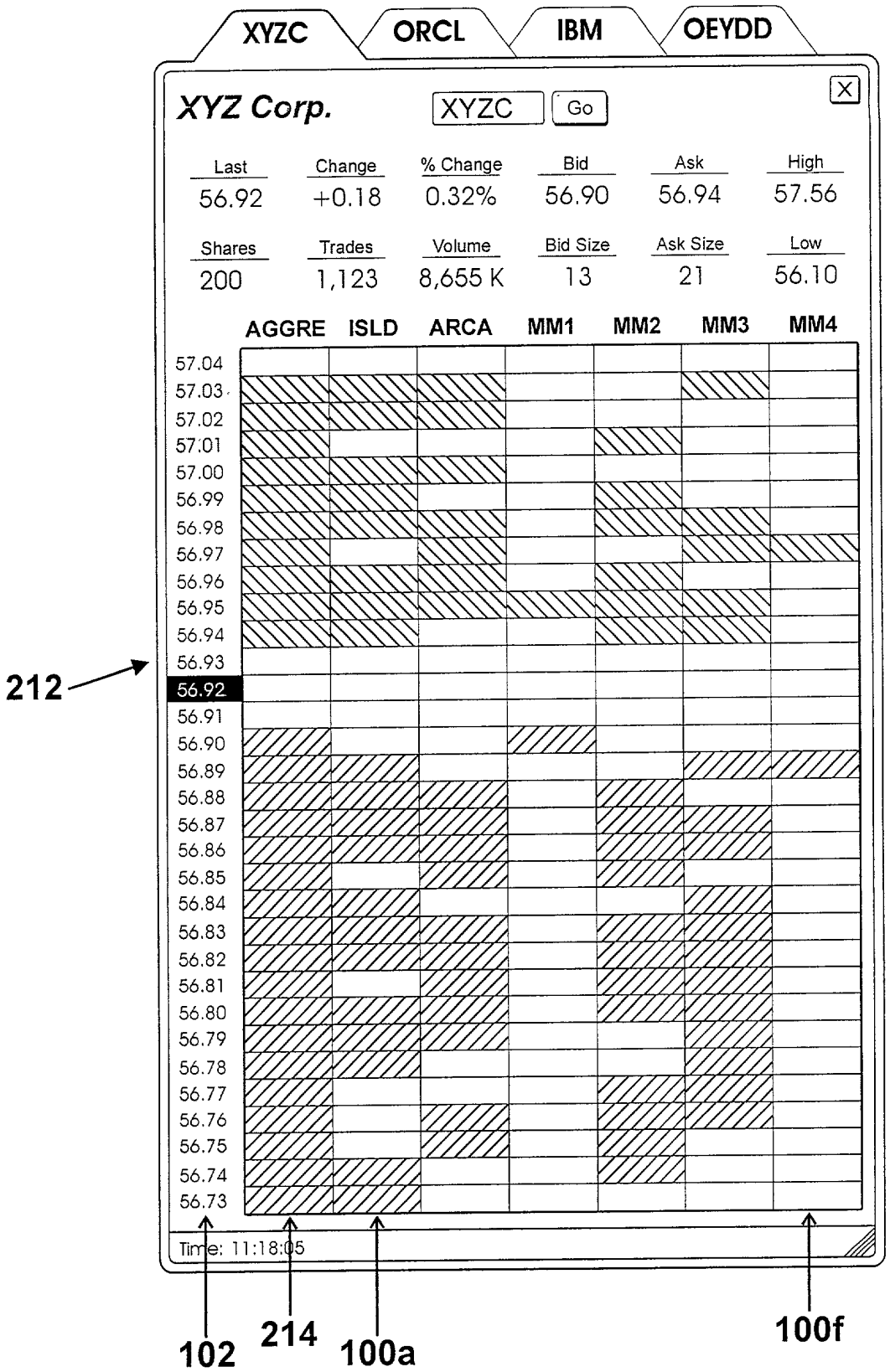

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
Last
56.92
Change
+0.18
% Change
0.32%
Bid
56.90
Ask
56.94
High
57.56
Shares
200
Trades
1,123
Volume
8,655 K
Bid Size
13
Ask Size
21
Low
56.10
AGGRE
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
Time: 11:18:05
212
102
214
100a
100f

Fig. 33

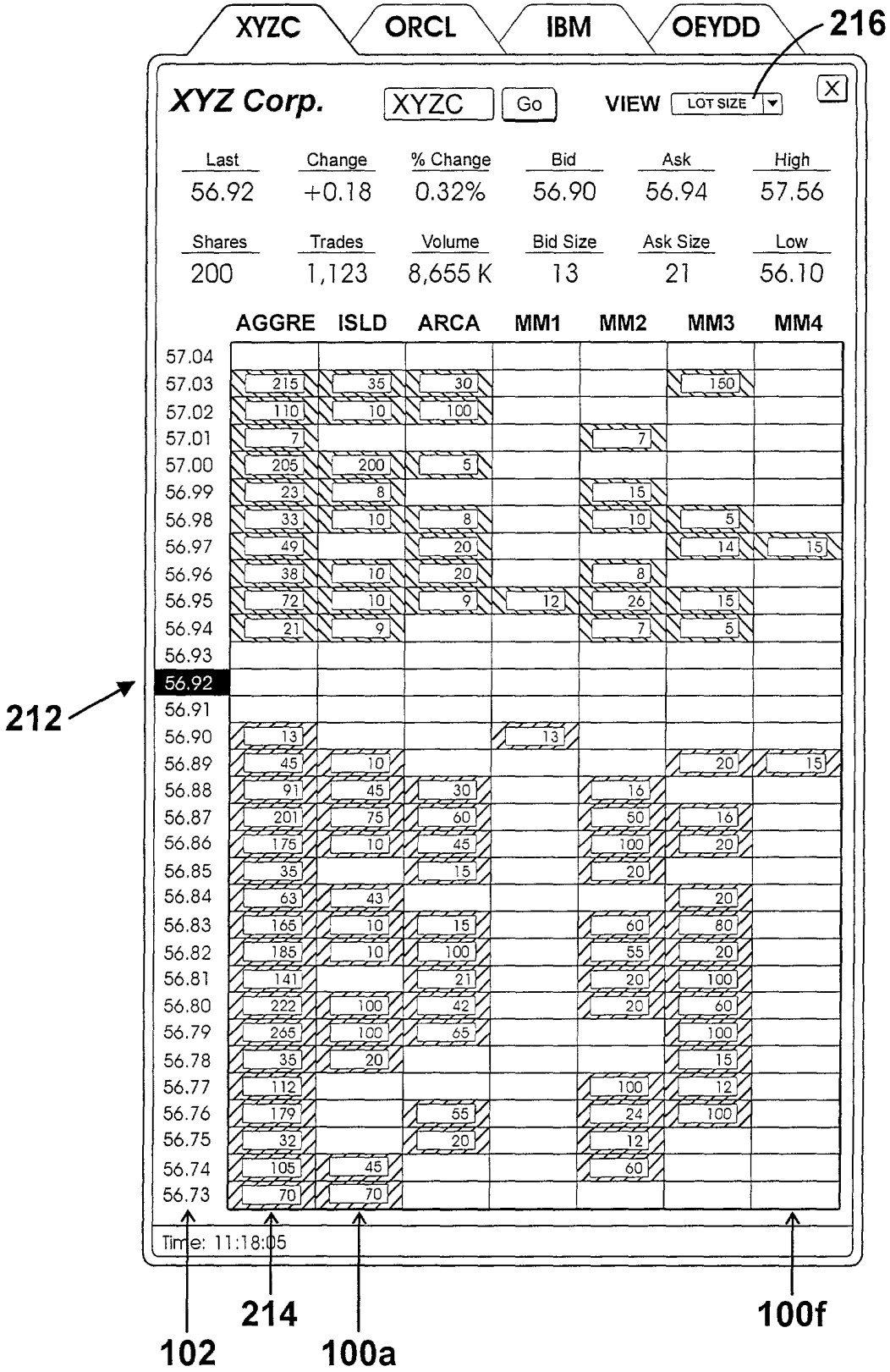

XYZC
ORCL
IBM
OEYDD
216
XYZ Corp.
XYZC
Go
VIEW
LOT SIZE
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
AGGRE
ISLD
ARCA
MM1
MM2
MM3
MM4
212
Time: 11:18:05
102
214
100a
100f

Fig. 34

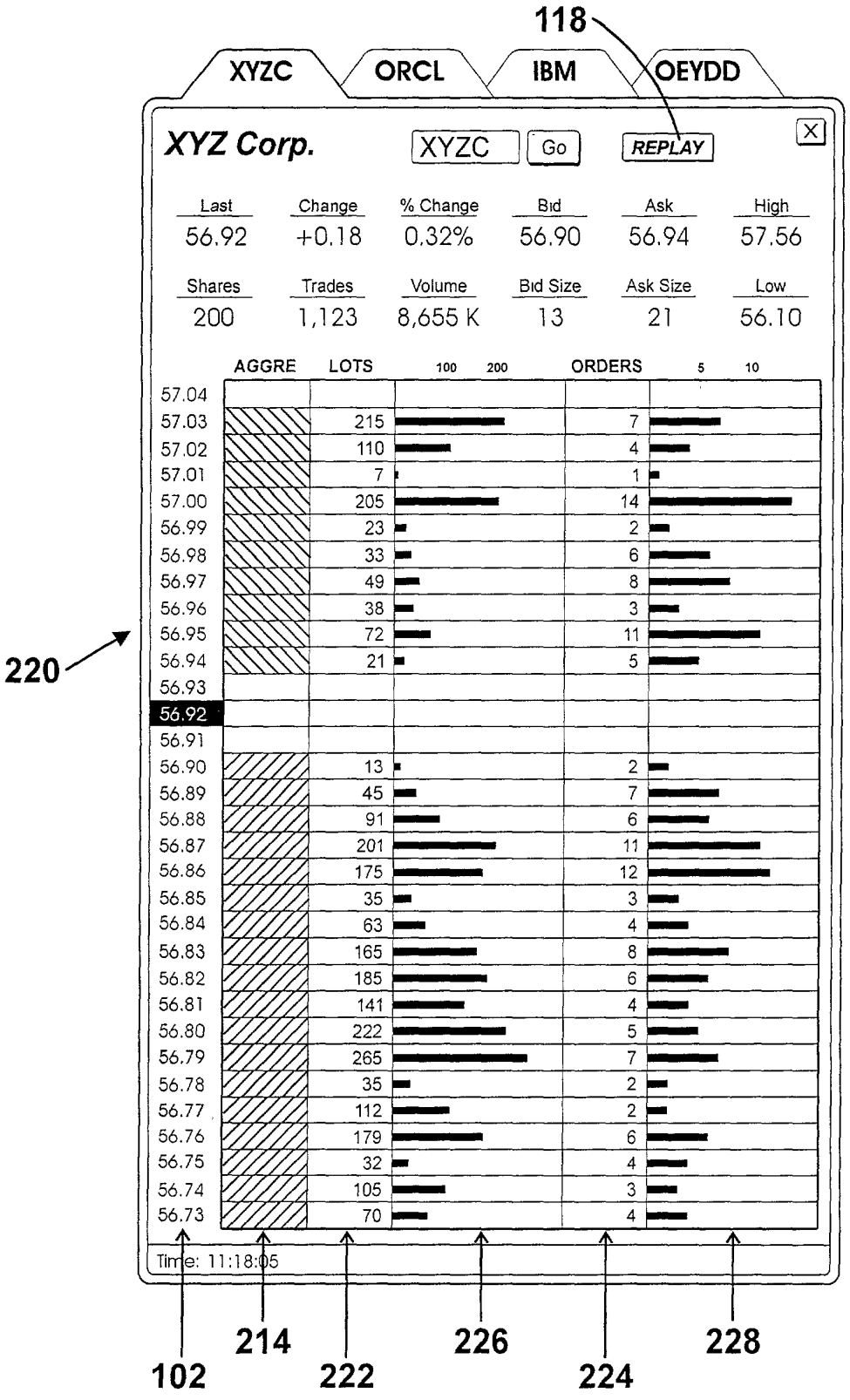

118
XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
REPLAY
X
Last
56.92
Change
+0.18
% Change
0.32%
Bid
56.90
Ask
56.94
High
57.56
Shares
200
Trades
1,123
Volume
8,655 K
Bid Size
13
Ask Size
21
Low
56.10
AGGRE
LOTS
100
200
ORDERS
5
10
220
Time: 11:18:05
102
214
222
226
224
228

Fig. 35

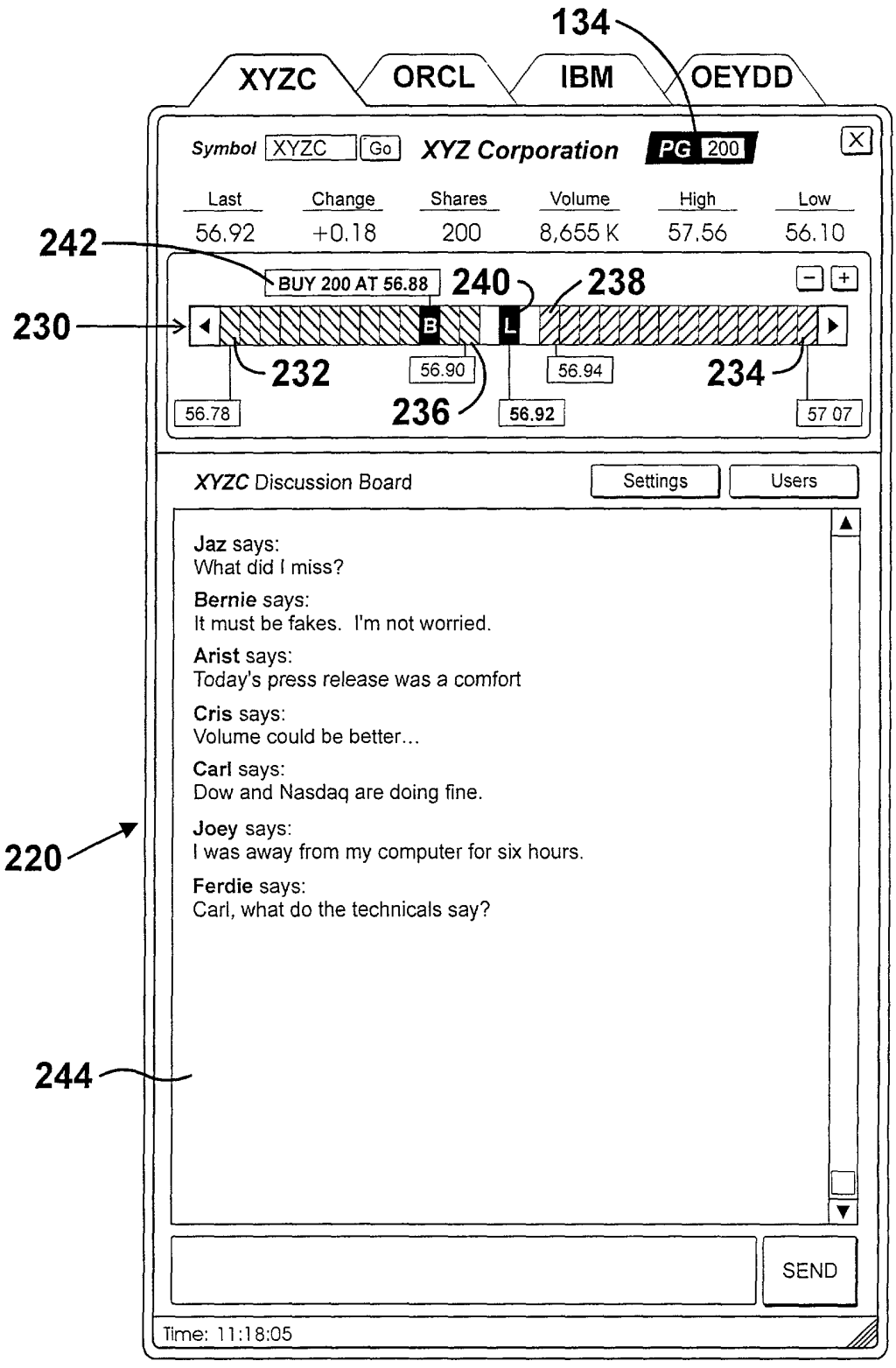

134
XYZC
ORCL
IBM
OEYDD
Symbol XYZC Go
XYZ Corporation
PG 200
Last
Change
Shares
Volume
High
Low
56.92
+0.18
200
8,655 K
57.56
56.10
242
BUY 200 AT 56.88
240
238
230
B
L
232
56.90
56.94
234
56.78
236
56.92
57 07
XYZC Discussion Board
Settings
Users
Jaz says:
What did I miss?
Bernie says:
It must be fakes. I'm not worried.
Arist says:
Today's press release was a comfort
Cris says:
Volume could be better...
Carl says:
Dow and Nasdaq are doing fine.
Joey says:
I was away from my computer for six hours.
Ferdie says:
Carl, what do the technicals say?
220
244
SEND
Time: 11:18:05

Fig. 36

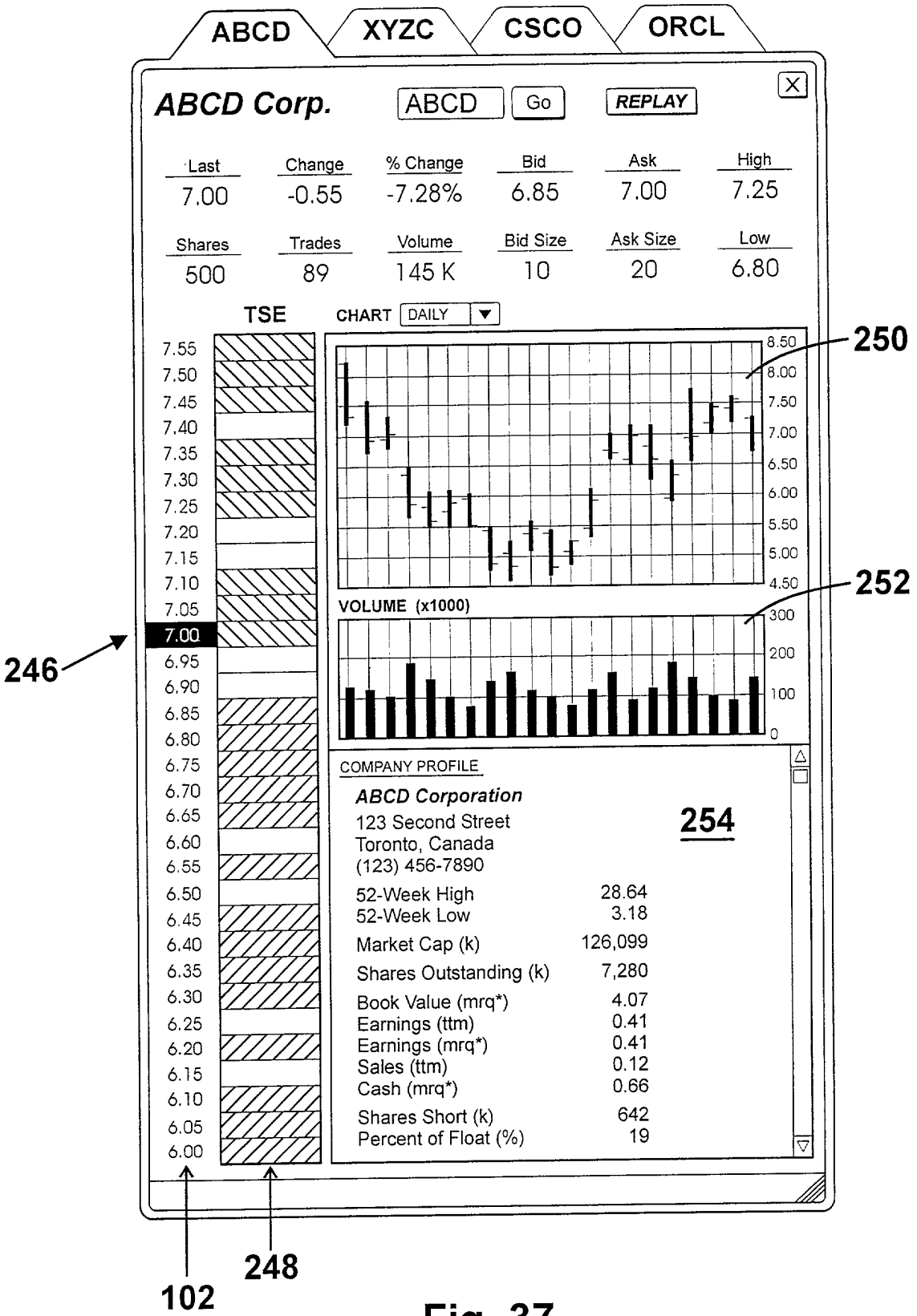

ABCD
XYZC
CSCO
ORCL
ABCD Corp.
ABCD
Go
REPLAY
Last
7.00
Change
-0.55
% Change
-7.28%
Bid
6.85
Ask
7.00
High
7.25
Shares
500
Trades
89
Volume
145 K
Bid Size
10
Ask Size
20
Low
6.80
TSE
CHART
DAILY
7.55
7.50
7.45
7.40
7.35
7.30
7.25
7.20
7.15
7.10
7.05
7.00
6.95
6.90
6.85
6.80
6.75
6.70
6.65
6.60
6.55
6.50
6.45
6.40
6.35
6.30
6.25
6.20
6.15
6.10
6.05
6.00
8.50
8.00
7.50
7.00
6.50
6.00
5.50
5.00
4.50
VOLUME (x1000)
300
200
100
0
COMPANY PROFILE
ABCD Corporation
123 Second Street
Toronto, Canada
(123) 456-7890
52-Week High 28.64
52-Week Low 3.18
Market Cap (k) 126,099
Shares Outstanding (k) 7,280
Book Value (mrq*) 4.07
Earnings (ttm) 0.41
Earnings (mrq*) 0.41
Sales (ttm) 0.12
Cash (mrq*) 0.66
Shares Short (k) 642
Percent of Float (%) 19
250
252
254
246
248
102

Fig. 37

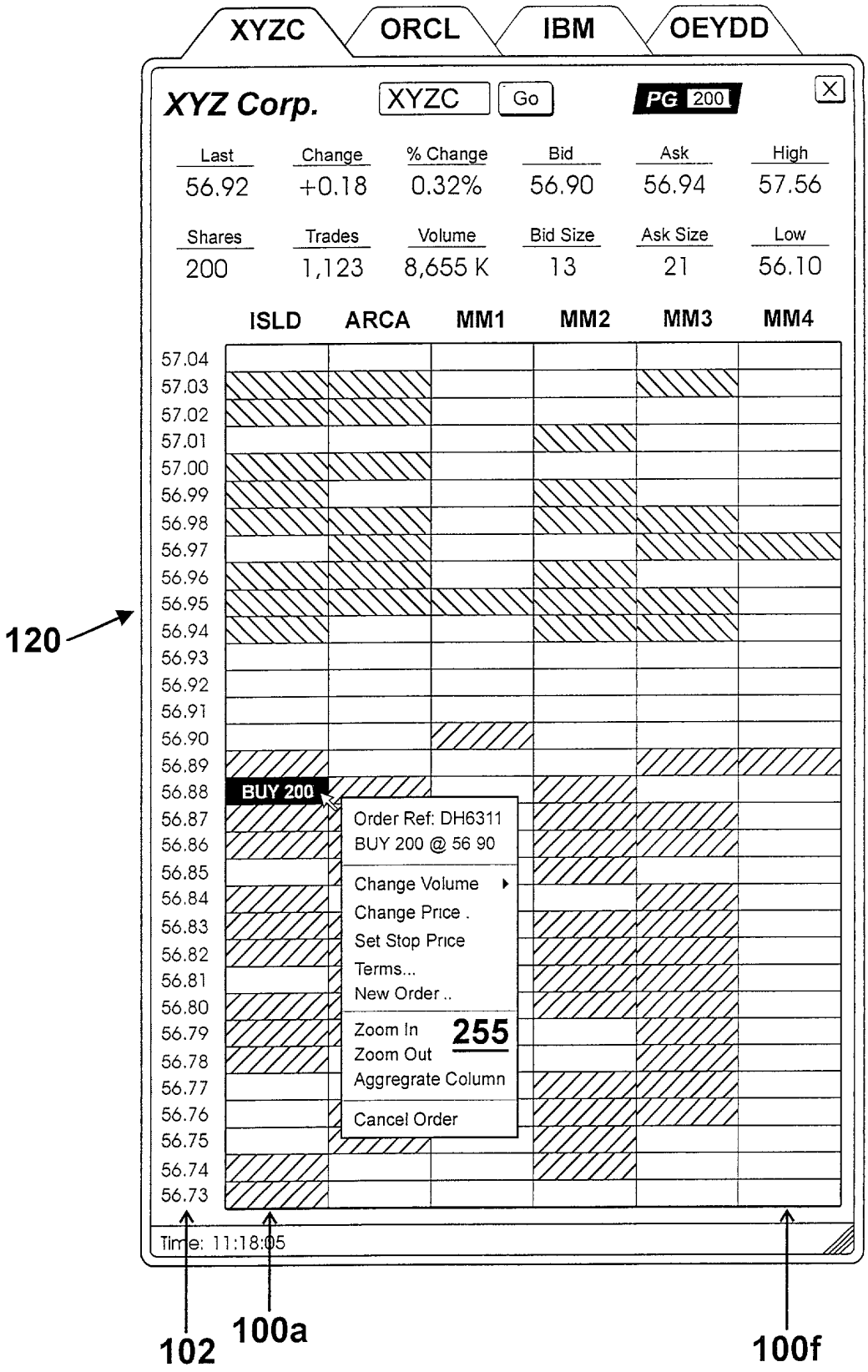

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
PG 200
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
ISLD
ARCA
MM1
MM2
MM3
MM4
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
BUY 200
Order Ref: DH6311
BUY 200 @ 56 90
Change Volume
Change Price .
Set Stop Price
Terms...
New Order ..
Zoom In
Zoom Out
255
Aggregrate Column
Cancel Order
Time: 11:18:05
120
102
100a
100f

Fig. 38

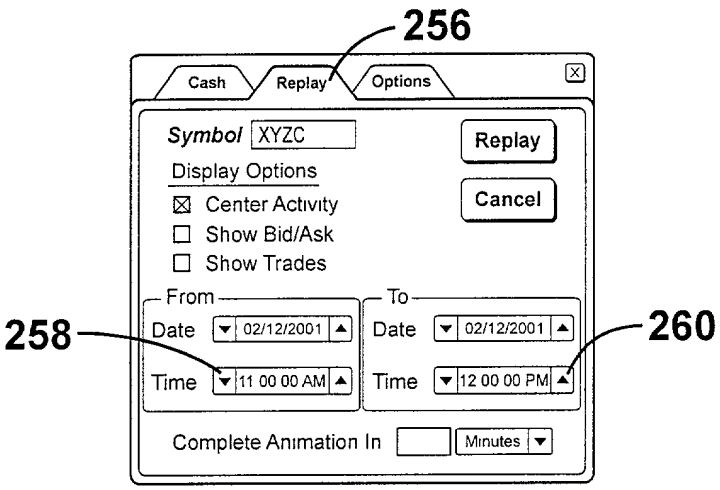

256
Cash
Replay
Options
Symbol XYZC
Replay
Display Options
Cancel
Center Activity
Show Bid/Ask
Show Trades
From
To
258
Date 02/12/2001
Date 02/12/2001
260
Time 11 00 00 AM
Time 12 00 00 PM
Complete Animation In
Minutes

Fig. 39

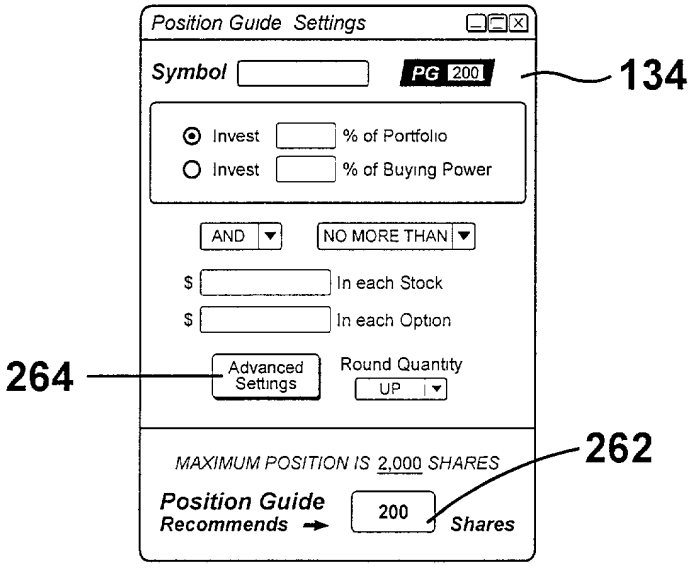

Position Guide Settings
Symbol
PG 200
134
Invest % of Portfolio
Invest % of Buying Power
AND
NO MORE THAN
$ In each Stock
$ In each Option
264
Advanced Settings
Round Quantity
UP
MAXIMUM POSITION IS 2,000 SHARES
262
Position Guide Recommends
200
Shares

Fig. 40

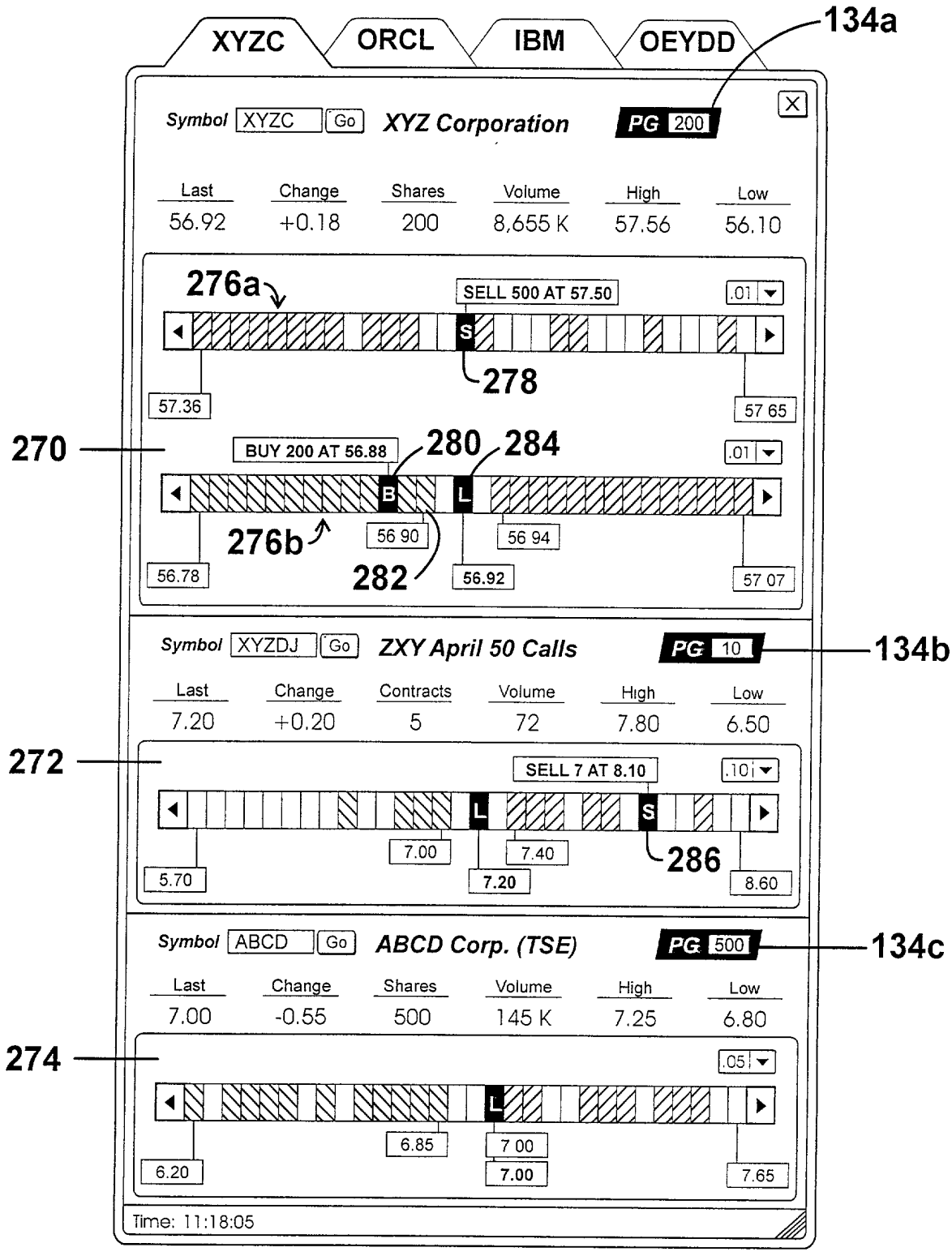

XYZC
ORCL
IBM
OEYDD
134a
Symbol XYZC Go
XYZ Corporation
PG 200
Last 56.92
Change +0.18
Shares 200
Volume 8,655 K
High 57.56
Low 56.10
276a
SELL 500 AT 57.50
.01
S
278
57.36
57 65
270
BUY 200 AT 56.88
280
284
B
L
276b
56 90
56 94
282
56.78
56.92
57 07
Symbol XYZDJ Go
ZXY April 50 Calls
PG 10
134b
Last 7.20
Change +0.20
Contracts 5
Volume 72
High 7.80
Low 6.50
272
SELL 7 AT 8.10
.10
L
S
7.00
7.40
286
5.70
7.20
8.60
Symbol ABCD Go
ABCD Corp. (TSE)
PG 500
134c
Last 7.00
Change -0.55
Shares 500
Volume 145 K
High 7.25
Low 6.80
274
.05
L
6.85
7 00
6.20
7.00
7.65
Time: 11:18:05

Fig. 41

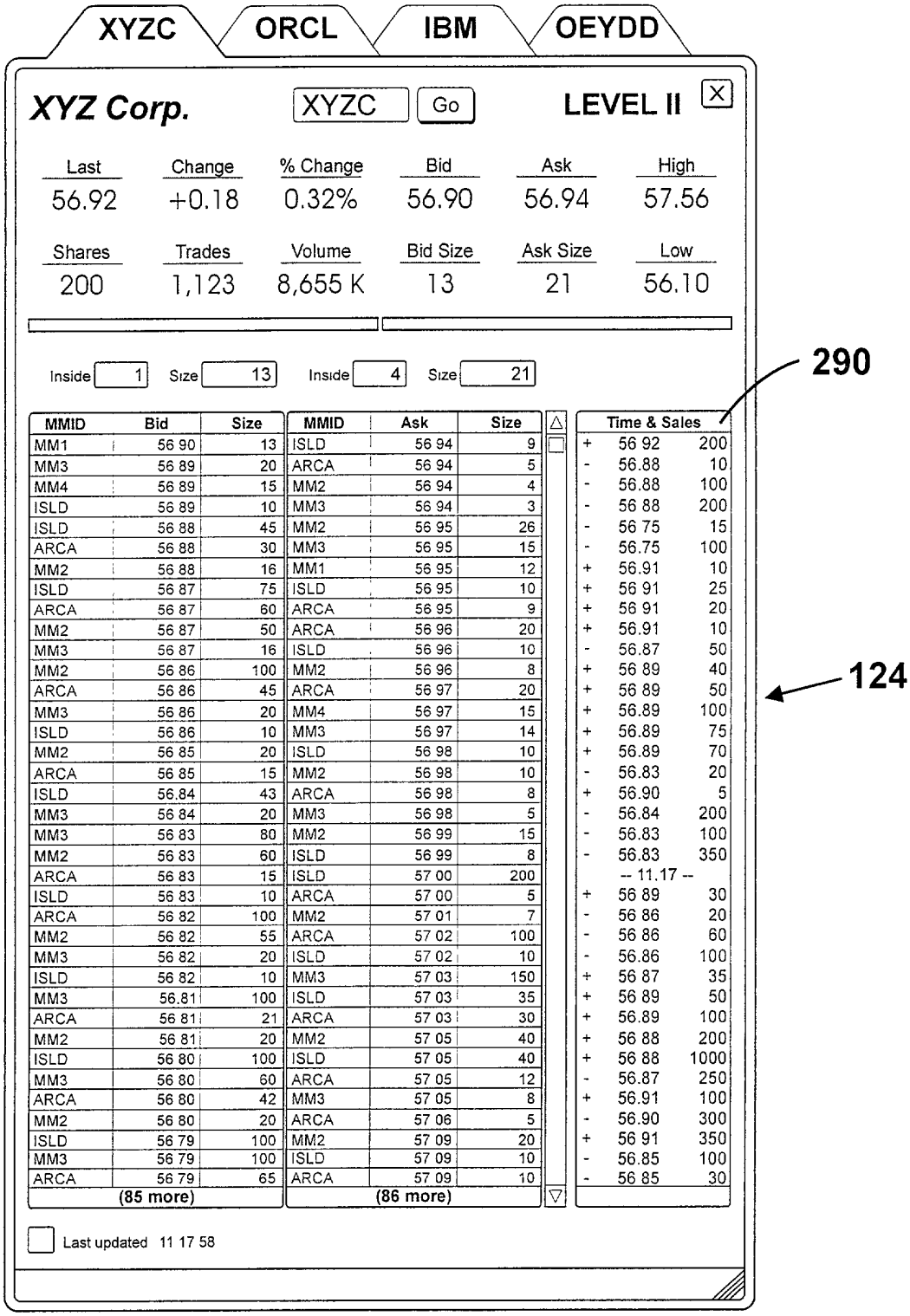

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
LEVEL II
Last
Change
% Change
Bid
Ask
High
56.92
+0.18
0.32%
56.90
56.94
57.56
Shares
Trades
Volume
Bid Size
Ask Size
Low
200
1,123
8,655 K
13
21
56.10
Inside 1 Size 13 Inside 4 Size 21
290
124
MMID Bid Size
MMID Ask Size
Time & Sales
MM1 56 90 13 | ISLD 56 94 9 | + 56 92 200
MM3 56 89 20 | ARCA 56 94 5 | - 56.88 10
MM4 56 89 15 | MM2 56 94 4 | - 56.88 100
ISLD 56 89 10 | MM3 56 94 3 | - 56 88 200
ISLD 56 88 45 | MM2 56 95 26 | - 56 75 15
ARCA 56 88 30 | MM3 56 95 15 | - 56.75 100
MM2 56 88 16 | MM1 56 95 12 | + 56.91 10
ISLD 56 87 75 | ISLD 56 95 10 | + 56 91 25
ARCA 56 87 60 | ARCA 56 95 9 | + 56 91 20
MM2 56 87 50 | ARCA 56 96 20 | + 56.91 10
MM3 56 87 16 | ISLD 56 96 10 | - 56.87 50
MM2 56 86 100 | MM2 56 96 8 | + 56 89 40
ARCA 56 86 45 | ARCA 56 97 20 | + 56 89 50
MM3 56 86 20 | MM4 56 97 15 | + 56.89 100
ISLD 56 86 10 | MM3 56 97 14 | + 56.89 75
MM2 56 85 20 | ISLD 56 98 10 | + 56.89 70
ARCA 56 85 15 | MM2 56 98 10 | - 56.83 20
ISLD 56.84 43 | ARCA 56 98 8 | + 56.90 5
MM3 56 84 20 | MM3 56 98 5 | - 56.84 200
MM3 56 83 80 | MM2 56 99 15 | - 56.83 100
MM2 56 83 60 | ISLD 56 99 8 | - 56.83 350
ARCA 56 83 15 | ISLD 57 00 200 | -- 11.17 --
ISLD 56 83 10 | ARCA 57 00 5 | + 56 89 30
ARCA 56 82 100 | MM2 57 01 7 | - 56 86 20
MM2 56 82 55 | ARCA 57 02 100 | - 56 86 60
MM3 56 82 20 | ISLD 57 02 10 | - 56.86 100
ISLD 56 82 10 | MM3 57 03 150 | + 56 87 35
MM3 56.81 100 | ISLD 57 03 35 | + 56 89 50
ARCA 56 81 21 | ARCA 57 03 30 | + 56.89 100
MM2 56 81 20 | MM2 57 05 40 | + 56 88 200
ISLD 56 80 100 | ISLD 57 05 40 | + 56 88 1000
MM3 56 80 60 | ARCA 57 05 12 | - 56.87 250
ARCA 56 80 42 | MM3 57 05 8 | + 56.91 100
MM2 56 80 20 | ARCA 57 06 5 | - 56.90 300
ISLD 56 79 100 | MM2 57 09 20 | + 56 91 350
MM3 56 79 100 | ISLD 57 09 10 | - 56.85 100
ARCA 56 79 65 | ARCA 57 09 10 | - 56 85 30
(85 more) | (86 more)
Last updated 11 17 58

Fig. 42

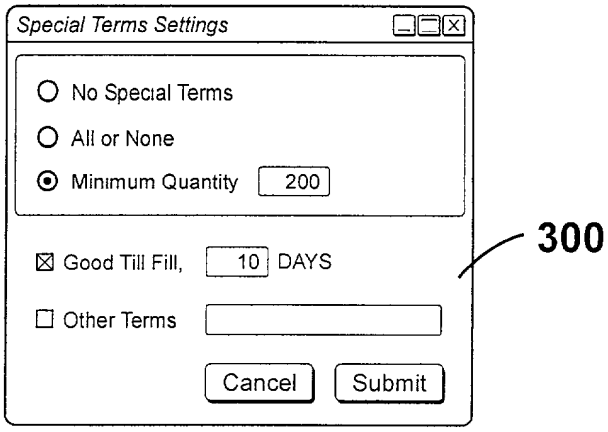

Special Terms Settings
No Special Terms
All or None
Minimum Quantity
200
Good Till Fill,
10
DAYS
Other Terms
Cancel
Submit
300

Fig. 43

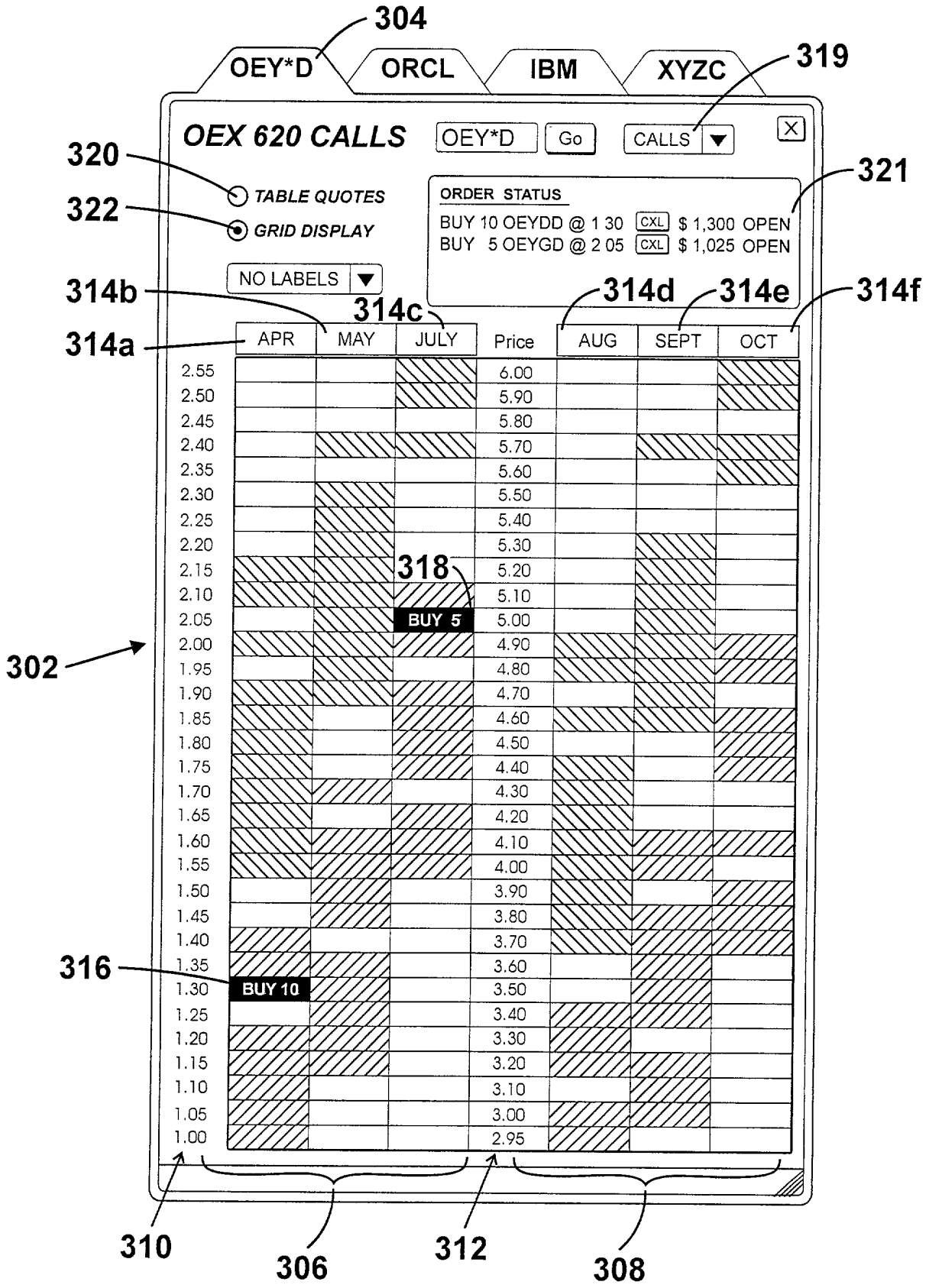

304
OEY*D
ORCL
IBM
XYZC
319
OEX 620 CALLS
OEY*D
Go
CALLS
320
TABLE QUOTES
322
GRID DISPLAY
321
ORDER STATUS
BUY 10 OEYDD @ 1 30 CXL $ 1,300 OPEN
BUY 5 OEYGD @ 2 05 CXL $ 1,025 OPEN
NO LABELS
314b
314c
314d
314e
314f
314a
APR
MAY
JULY
Price
AUG
SEPT
OCT
318
BUY 5
302
316
BUY 10
310
306
312
308

Fig. 44

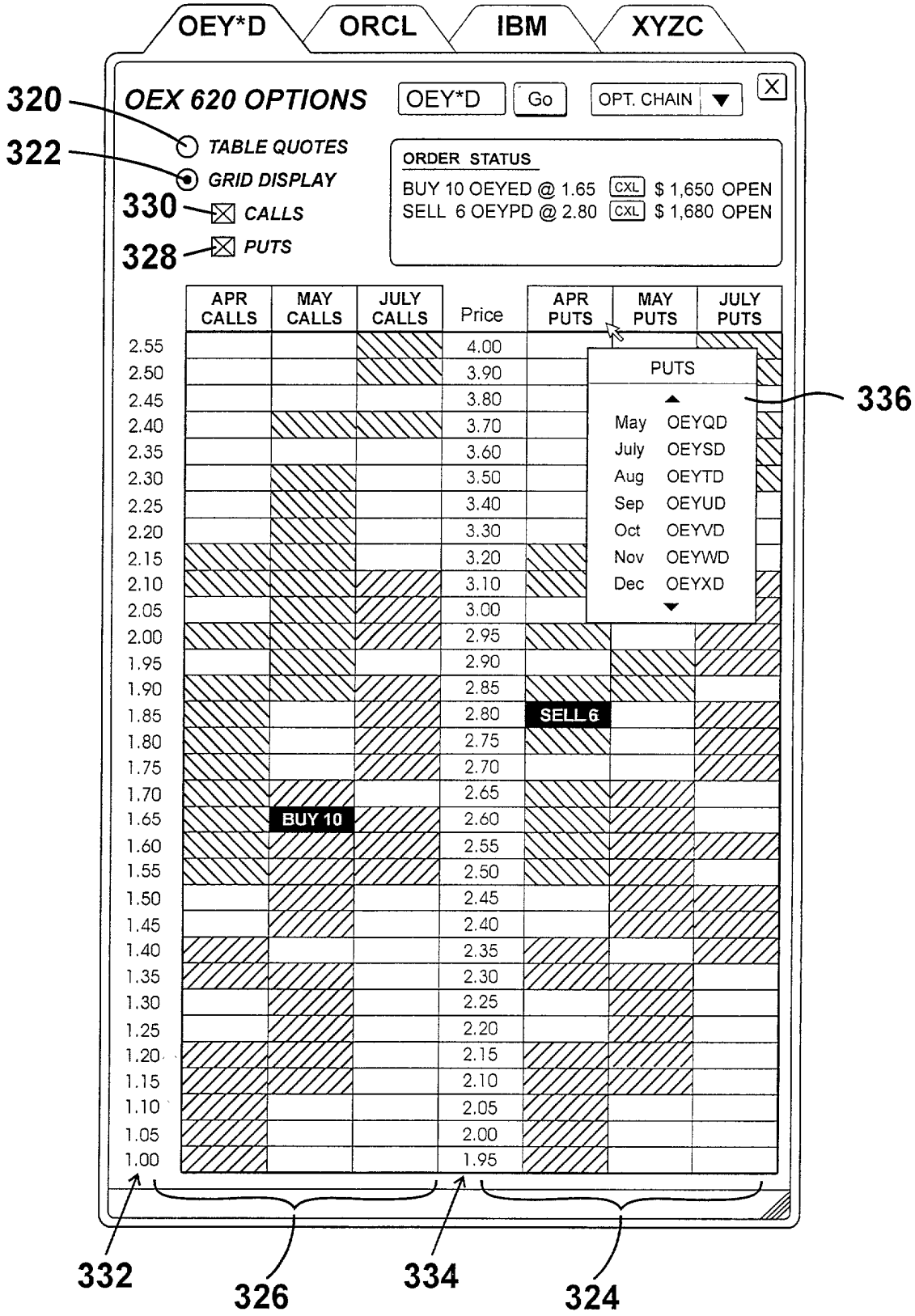

OEY*D
ORCL
IBM
XYZC
OEX 620 OPTIONS
OEY*D
Go
OPT. CHAIN
320
TABLE QUOTES
322
GRID DISPLAY
330
CALLS
328
PUTS
ORDER STATUS
BUY 10 OEYED @ 1.65 CXL $ 1,650 OPEN
SELL 6 OEYPD @ 2.80 CXL $ 1,680 OPEN
APR CALLS
MAY CALLS
JULY CALLS
Price
APR PUTS
MAY PUTS
JULY PUTS
BUY 10
SELL 6
PUTS
May OEYQD
July OEYSD
Aug OEYTD
Sep OEYUD
Oct OEYVD
Nov OEYWD
Dec OEYXD
336
332
326
334
324

Fig. 45

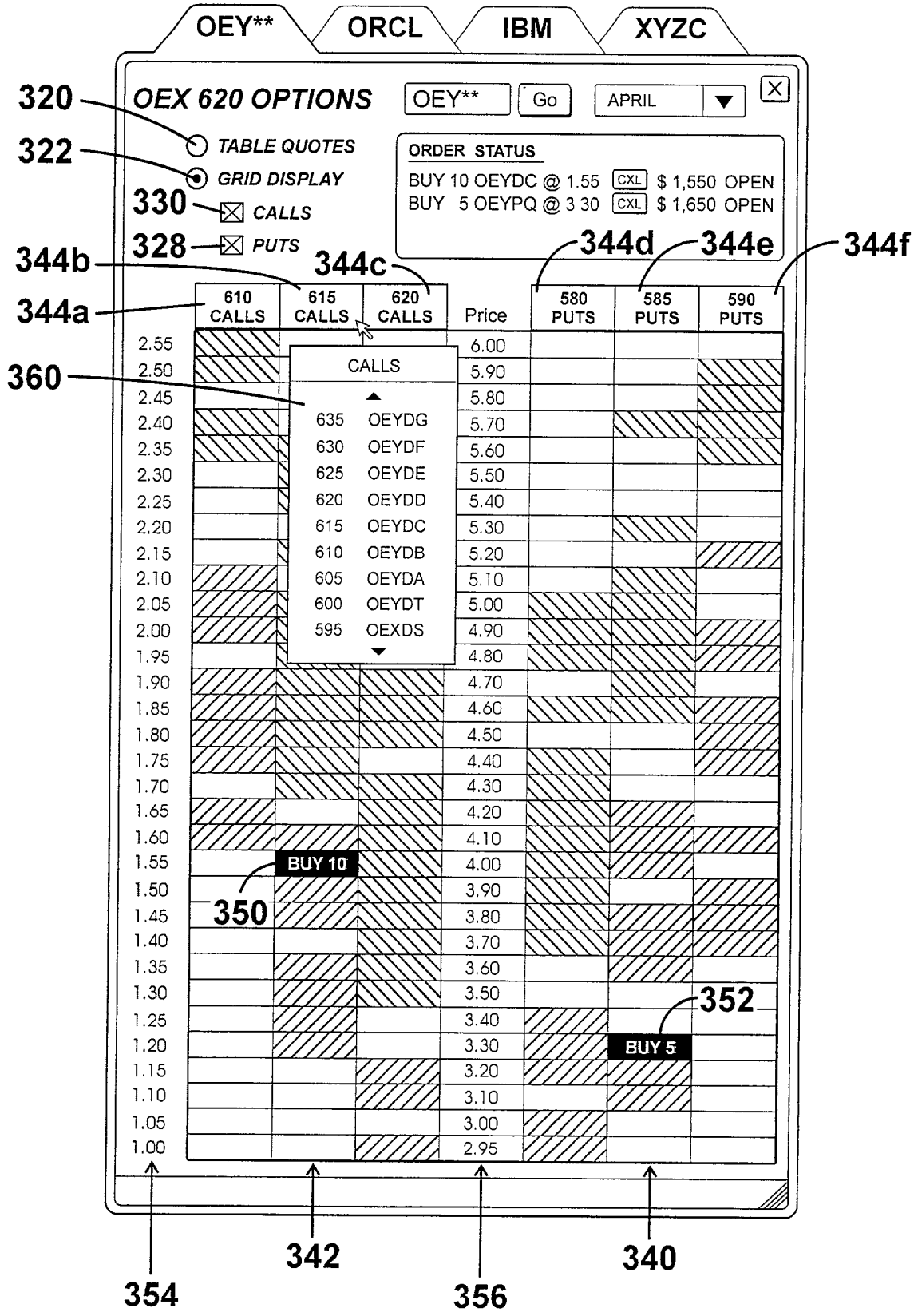

OEY**
ORCL
IBM
XYZC
OEX 620 OPTIONS
OEY**
Go
APRIL
320
TABLE QUOTES
322
GRID DISPLAY
330
CALLS
328
PUTS
ORDER STATUS
BUY 10 OEYDC @ 1.55 CXL $ 1,550 OPEN
BUY 5 OEYPQ @ 3 30 CXL $ 1,650 OPEN
344b
344c
344d
344e
344f
344a
610 CALLS
615 CALLS
620 CALLS
Price
580 PUTS
585 PUTS
590 PUTS
360
CALLS
635 OEYDG
630 OEYDF
625 OEYDE
620 OEYDD
615 OEYDC
610 OEYDB
605 OEYDA
600 OEYDT
595 OEXDS
BUY 10
350
BUY 5
352
342
340
354
356

Fig. 46

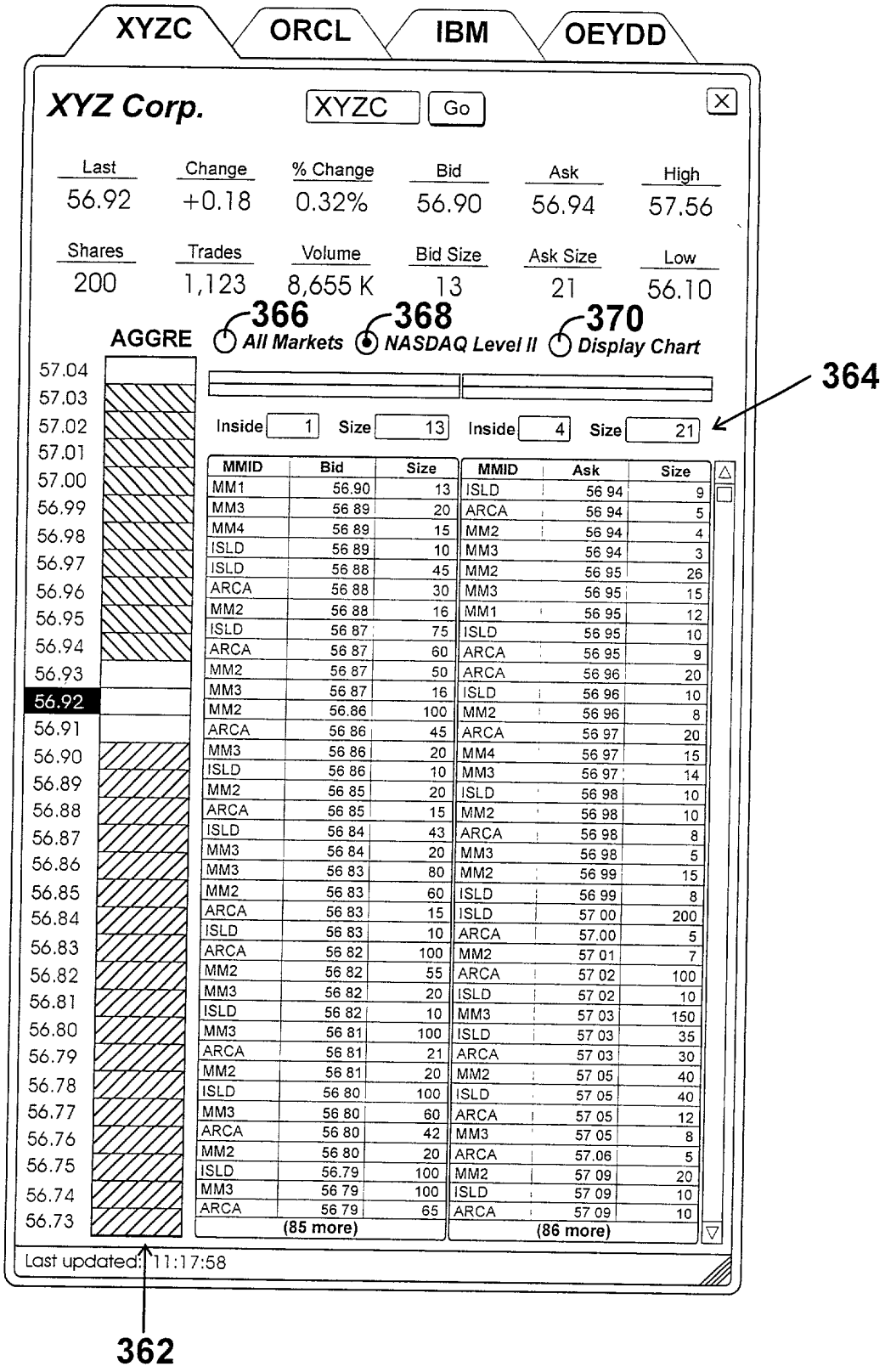
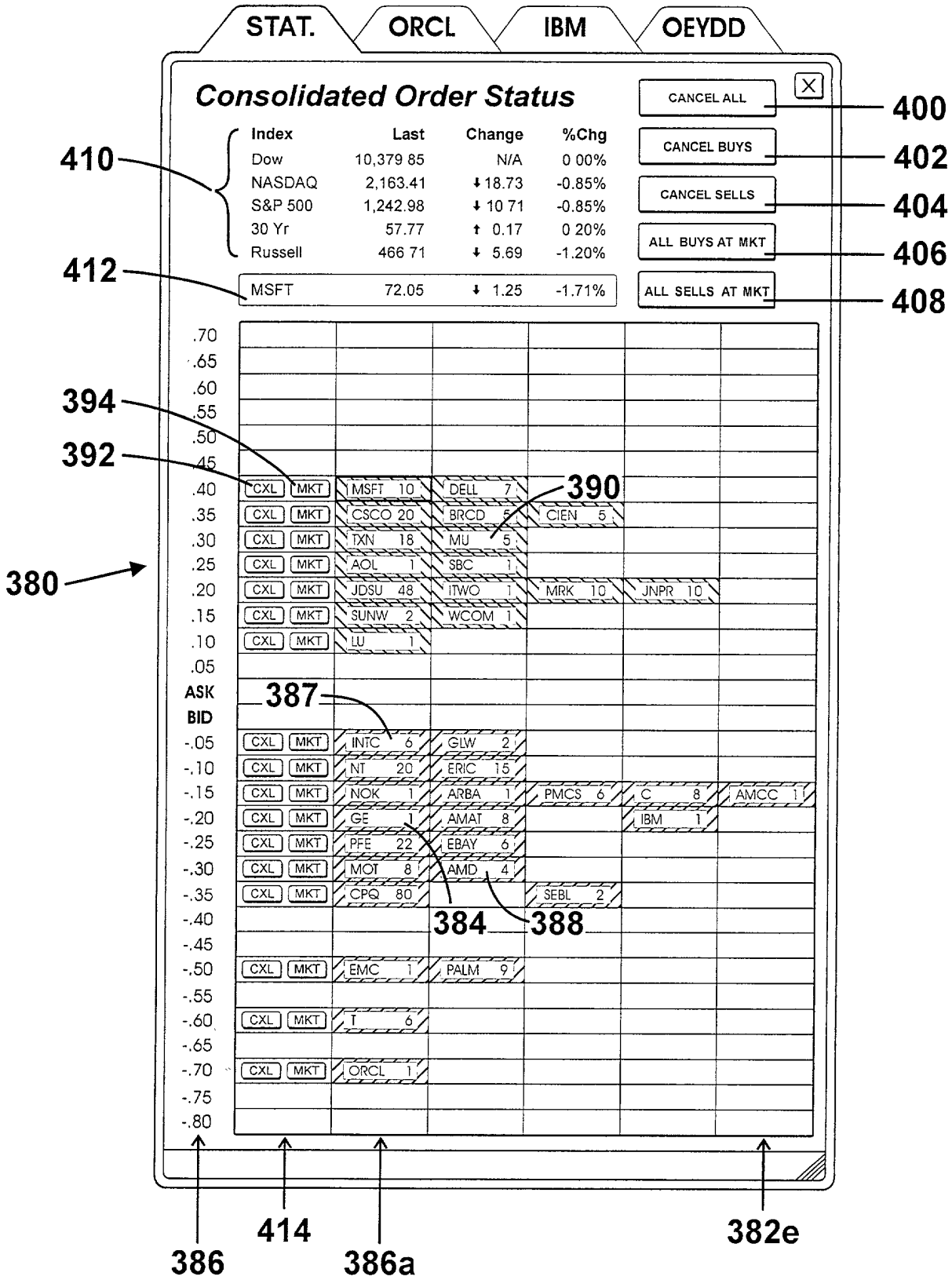

XYZC
ORCL
IBM
OEYDD
XYZ Corp.
XYZC
Go
Last
56.92
Change
+0.18
% Change
0.32%
Bid
56.90
Ask
56.94
High
57.56
Shares
200
Trades
1,123
Volume
8,655 K
Bid Size
13
Ask Size
21
Low
56.10
AGGRE
366
All Markets
368
NASDAQ Level II
370
Display Chart
364
Inside 1
Size 13
Inside 4
Size 21
MMID Bid Size
MM1 56.90 13
MM3 56 89 20
MM4 56 89 15
ISLD 56 89 10
ISLD 56 88 45
ARCA 56 88 30
MM2 56 88 16
ISLD 56 87 75
ARCA 56 87 60
MM2 56 87 50
MM3 56 87 16
MM2 56.86 100
ARCA 56 86 45
MM3 56 86 20
ISLD 56 86 10
MM2 56 85 20
ARCA 56 85 15
ISLD 56 84 43
MM3 56 84 20
MM3 56 83 80
MM2 56 83 60
ARCA 56 83 15
ISLD 56 83 10
ARCA 56 82 100
MM2 56 82 55
MM3 56 82 20
ISLD 56 82 10
MM3 56 81 100
ARCA 56 81 21
MM2 56 81 20
ISLD 56 80 100
MM3 56 80 60
ARCA 56 80 42
MM2 56 80 20
ISLD 56.79 100
MM3 56 79 100
ARCA 56 79 65
(85 more)
MMID Ask Size
ISLD 56 94 9
ARCA 56 94 5
MM2 56 94 4
MM3 56 94 3
MM2 56 95 26
MM3 56 95 15
MM1 56 95 12
ISLD 56 95 10
ARCA 56 95 9
ARCA 56 96 20
ISLD 56 96 10
MM2 56 96 8
ARCA 56 97 20
MM4 56 97 15
MM3 56 97 14
ISLD 56 98 10
MM2 56 98 10
ARCA 56 98 8
MM3 56 98 5
MM2 56 99 15
ISLD 56 99 8
ISLD 57 00 200
ARCA 57.00 5
MM2 57 01 7
ARCA 57 02 100
ISLD 57 02 10
MM3 57 03 150
ISLD 57 03 35
ARCA 57 03 30
MM2 57 05 40
ISLD 57 05 40
ARCA 57 05 12
MM3 57 05 8
ARCA 57.06 5
MM2 57 09 20
ISLD 57 09 10
ARCA 57 09 10
(86 more)
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
56.74
56.73
Last updated: 11:17:58
362

Fig. 47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ORCL
IBM
OEYDD
Consolidated Order Status
CANCEL ALL
CANCEL BUYS
CANCEL SELLS
ALL BUYS AT MKT
ALL SELLS AT MKT
Index Last Change %Chg
Dow 10,379 85 N/A 0 00%
NASDAQ 2,163.41 ↓18.73 -0.85%
S&P 500 1,242.98 ↓10 71 -0.85%
30 Yr 57.77 ↑ 0.17 0 20%
Russell 466 71 ↓ 5.69 -1.20%
MSFT 72.05 ↓ 1.25 -1.71%
410
412
400
402
404
406
408
394
392
390
380
387
384
388
386
414
386a
382e

Fig. 48

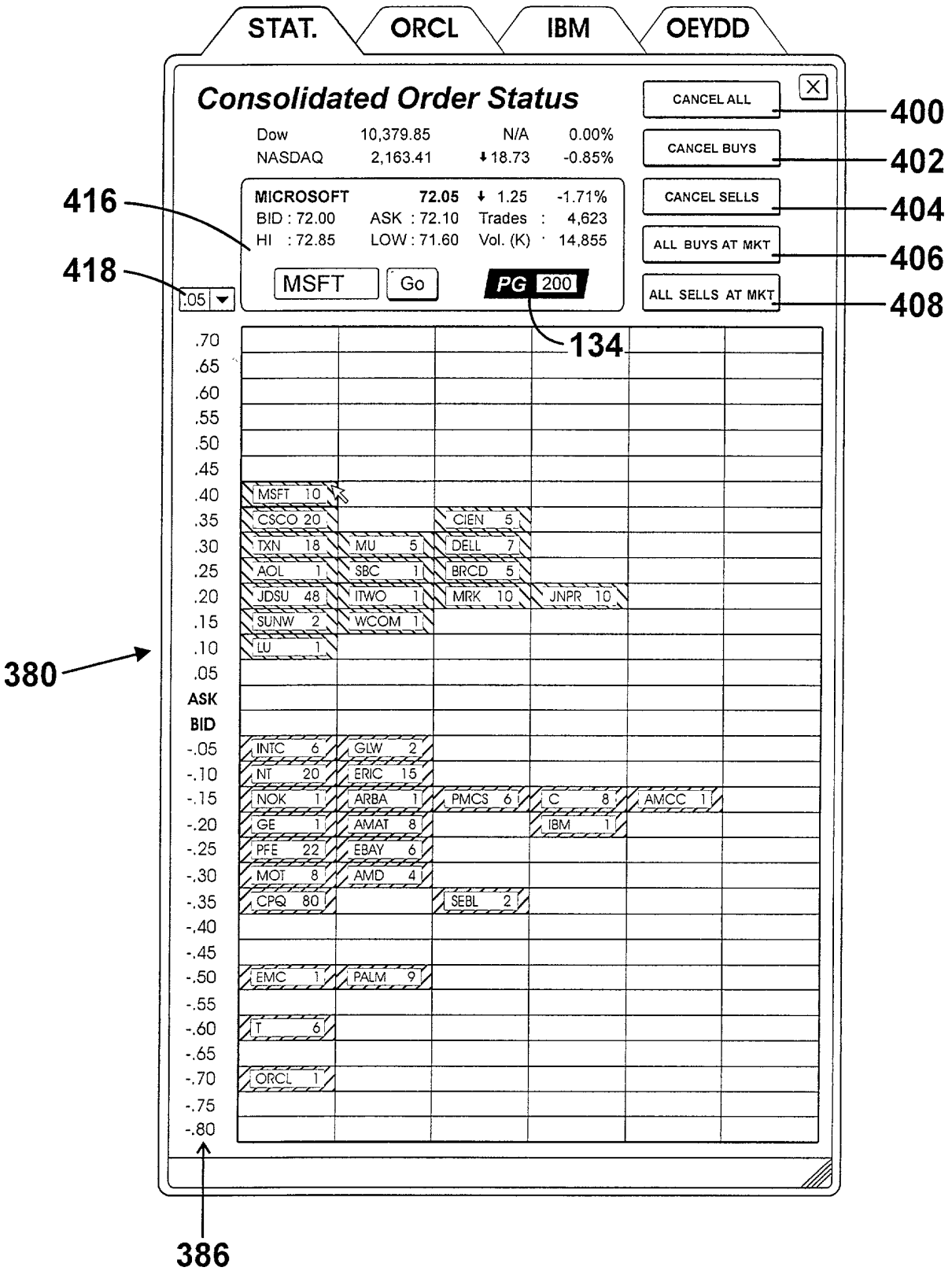
STAT.
ORCL
IBM
OEYDD
Consolidated Order Status
CANCEL ALL
CANCEL BUYS
CANCEL SELLS
ALL BUYS AT MKT
ALL SELLS AT MKT
400
402
404
406
408
Dow 10,379.85 N/A 0.00%
NASDAQ 2,163.41 ↓18.73 -0.85%
MICROSOFT 72.05 ↓ 1.25 -1.71%
BID : 72.00 ASK : 72.10 Trades : 4,623
HI : 72.85 LOW : 71.60 Vol. (K) : 14,855
416
418
.05
MSFT
Go
PG 200
134
380
386
ASK
BID
MSFT 10
CSCO 20
CIEN 5
TXN 18
MU 5
DELL 7
AOL 1
SBC 1
BRCD 5
JDSU 48
ITWO 1
MRK 10
JNPR 10
SUNW 2
WCOM 1
LU 1
INTC 6
GLW 2
NT 20
ERIC 15
NOK 1
ARBA 1
PMCS 6
C 8
AMCC 1
GE 1
AMAT 8
IBM 1
PFE 22
EBAY 6
MOT 8
AMD 4
CPQ 80
SEBL 2
EMC 1
PALM 9
T 6
ORCL 1

Fig. 49

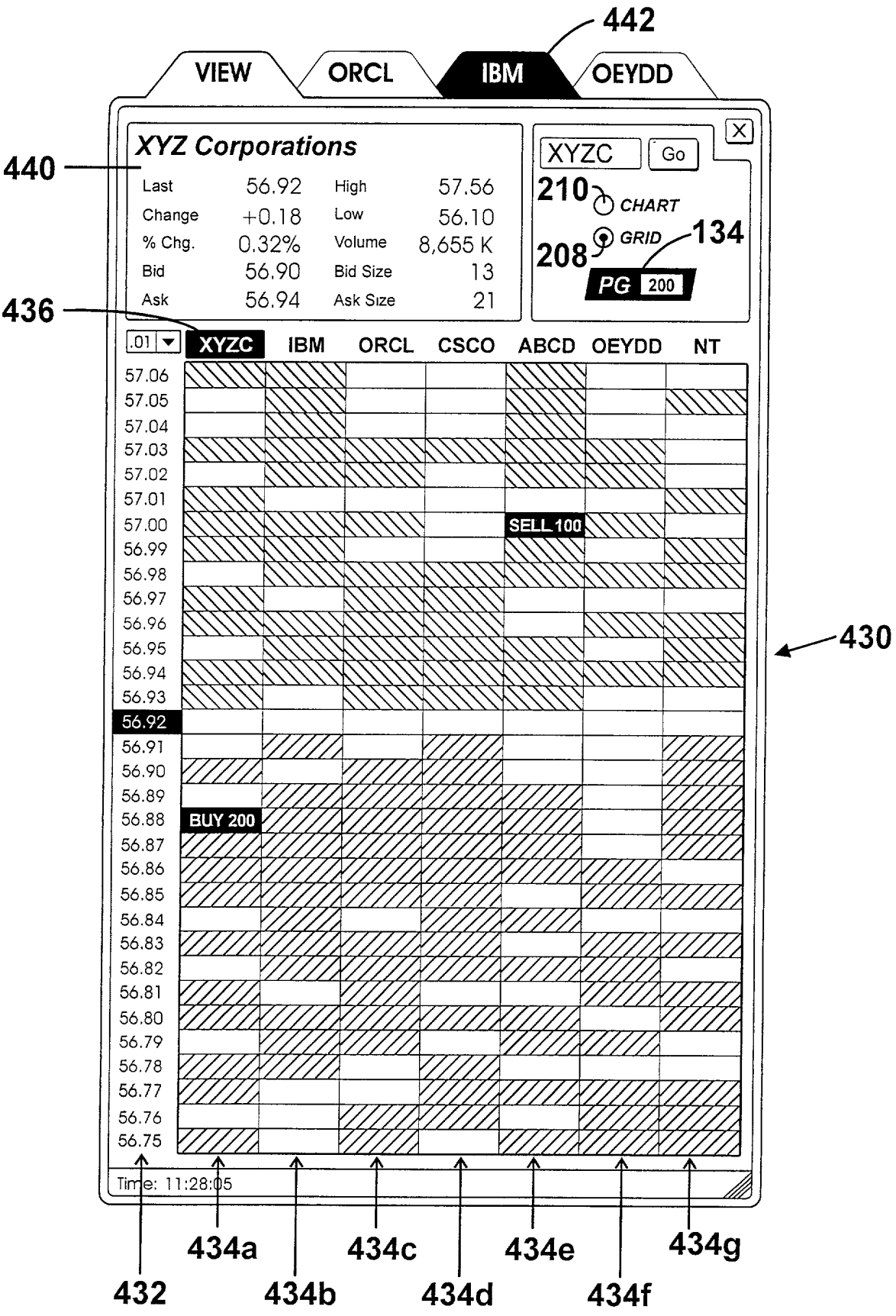
442
VIEW
ORCL
IBM
OEYDD
440
XYZ Corporations
Last 56.92
Change +0.18
% Chg. 0.32%
Bid 56.90
Ask 56.94
High 57.56
Low 56.10
Volume 8,655 K
Bid Size 13
Ask Size 21
XYZC
Go
210
CHART
208
GRID
134
PG 200
436
.01
XYZC
IBM
ORCL
CSCO
ABCD
OEYDD
NT
57.06
57.05
57.04
57.03
57.02
57.01
57.00
56.99
56.98
56.97
56.96
56.95
56.94
56.93
56.92
56.91
56.90
56.89
56.88
56.87
56.86
56.85
56.84
56.83
56.82
56.81
56.80
56.79
56.78
56.77
56.76
56.75
SELL 100
BUY 200
Time: 11:28:05
430
432
434a
434b
434c
434d
434e
434f
434g

Fig. 50

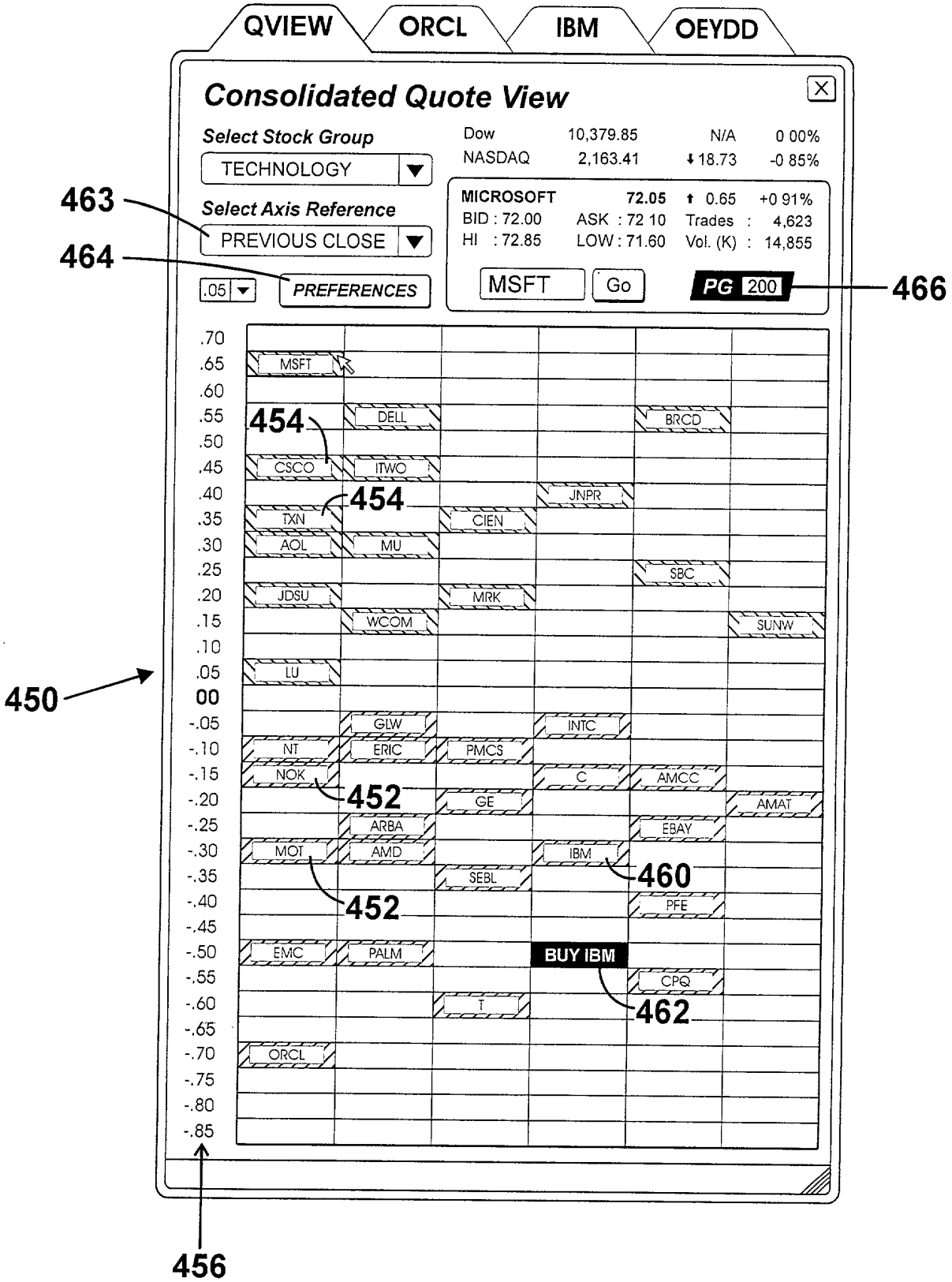
QVIEW
ORCL
IBM
OEYDD
Consolidated Quote View
Select Stock Group
TECHNOLOGY
Select Axis Reference
PREVIOUS CLOSE
PREFERENCES
.05
Dow 10,379.85 N/A 0 00%
NASDAQ 2,163.41 ↓18.73 -0 85%
MICROSOFT 72.05 ↑ 0.65 +0 91%
BID : 72.00 ASK : 72 10 Trades : 4,623
HI : 72.85 LOW : 71.60 Vol. (K) : 14,855
MSFT
Go
PG 200
463
464
466
450
454
452
460
462
456
BUY IBM
MSFT
DELL
BRCD
CSCO
ITWO
JNPR
TXN
CIEN
AOL
MU
SBC
JDSU
MRK
WCOM
SUNW
LU
GLW
INTC
NT
ERIC
PMCS
NOK
C
AMCC
GE
AMAT
ARBA
EBAY
MOT
AMD
IBM
SEBL
PFE
EMC
PALM
CPQ
T
ORCL

Fig. 51

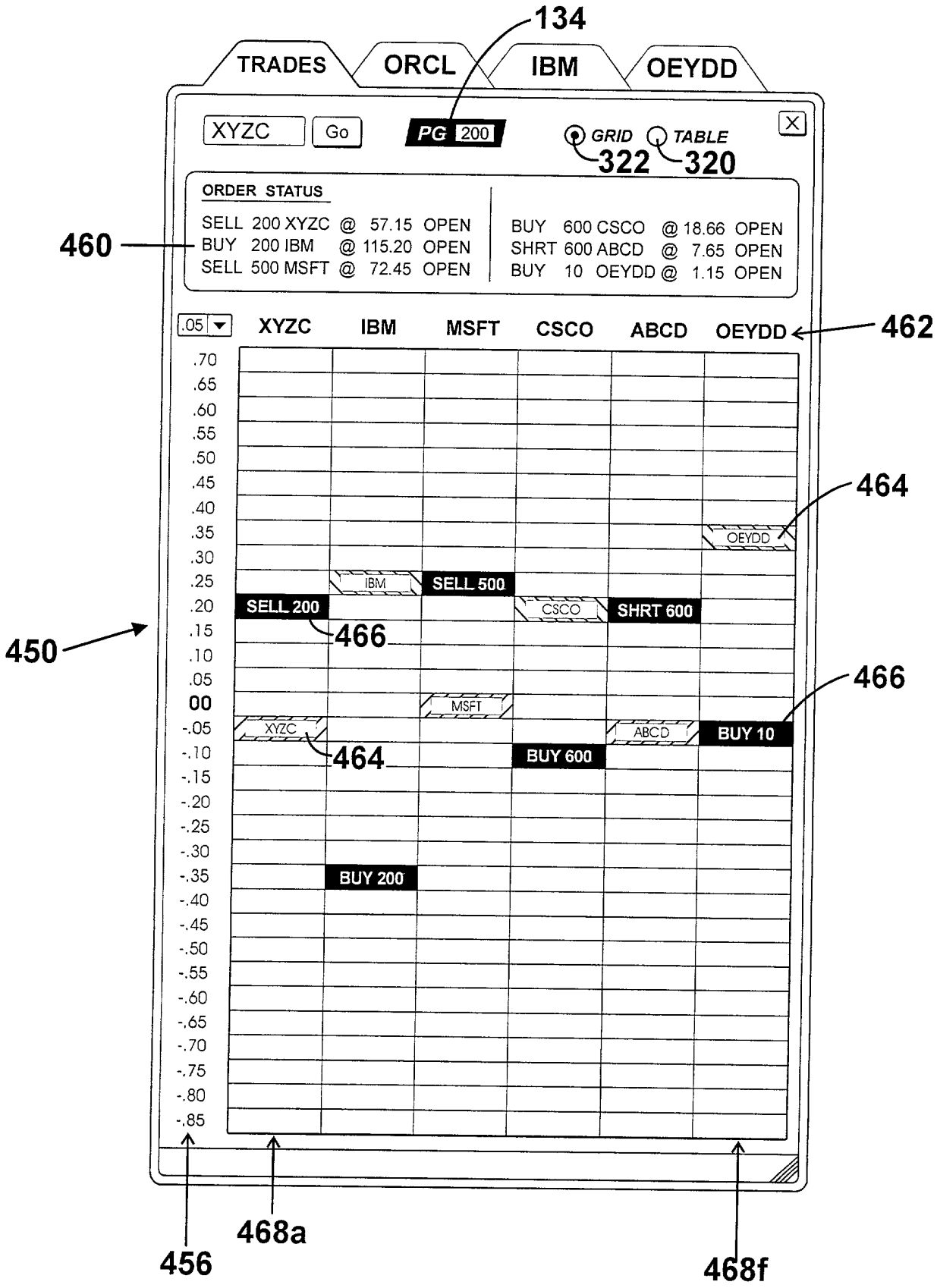
134
TRADES
ORCL
IBM
OEYDD
XYZC
Go
PG 200
GRID
TABLE
322
320
ORDER STATUS
SELL 200 XYZC @ 57.15 OPEN
BUY 200 IBM @ 115.20 OPEN
SELL 500 MSFT @ 72.45 OPEN
BUY 600 CSCO @ 18.66 OPEN
SHRT 600 ABCD @ 7.65 OPEN
BUY 10 OEYDD @ 1.15 OPEN
460
.05
XYZC
IBM
MSFT
CSCO
ABCD
OEYDD
462
.70
.65
.60
.55
.50
.45
.40
.35
.30
.25
.20
.15
.10
.05
00
-.05
-.10
-.15
-.20
-.25
-.30
-.35
-.40
-.45
-.50
-.55
-.60
-.65
-.70
-.75
-.80
-.85
464
OEYDD
IBM
SELL 500
SELL 200
CSCO
SHRT 600
450
466
466
MSFT
XYZC
ABCD
BUY 10
464
BUY 600
BUY 200
456
468a
468f

Fig. 52

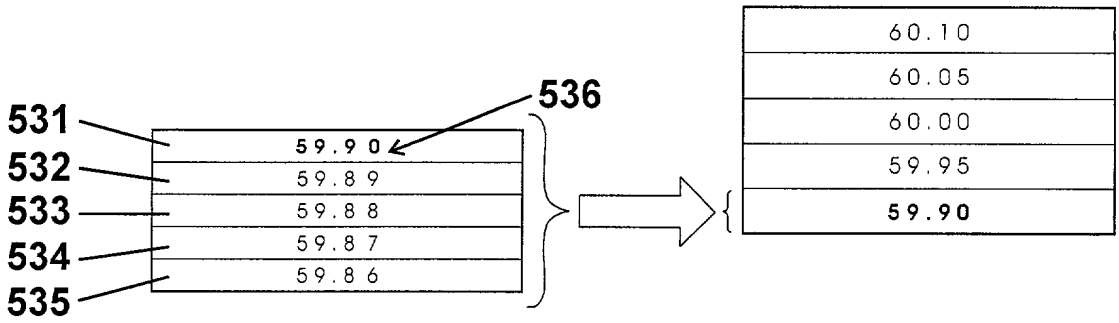

Fig. 53 a

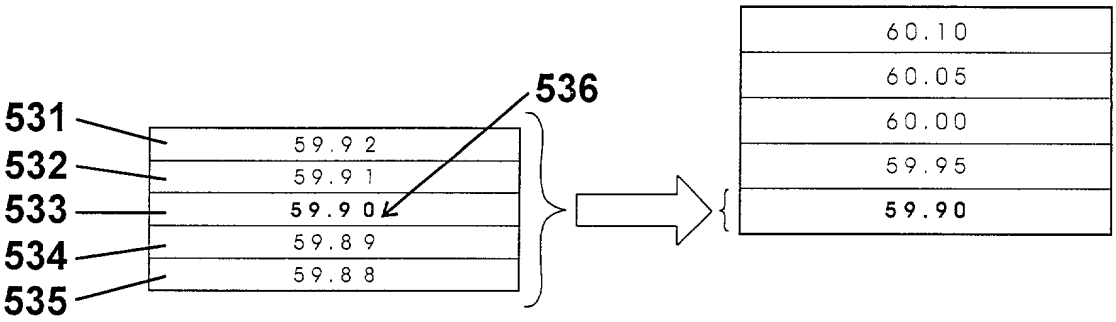

Fig. 53 b

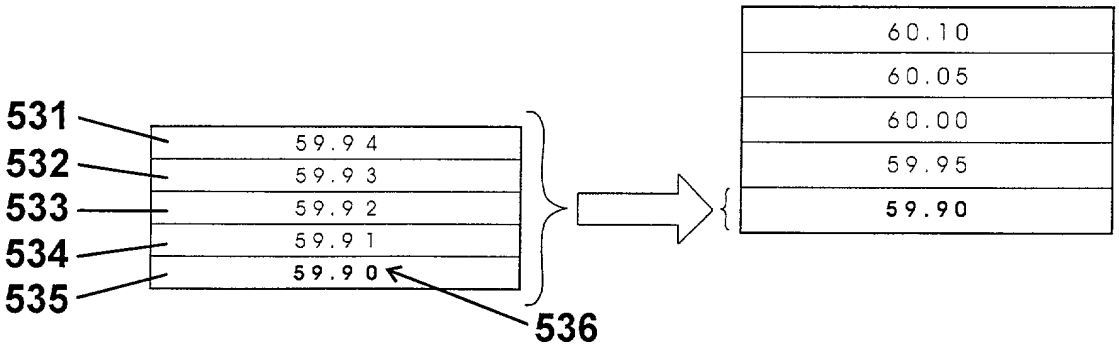

Fig. 53